

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(as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

PROHIBITION OF SALES TO UK RETAIL INVESTORS - The Securities are not intended to be offered, sold, distributed or otherwise made available to and should not be offered, sold, distributed or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is either one (or both) of the following: (i) not a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (the "**EUWA**"); or (ii) not a qualified investor as defined paragraph 15 of Schedule 1 to the Public Offers and Admissions to Trading Regulations 2024. Consequently, no disclosure document required by the FCA Product Disclosure Sourcebook ("**DISC**") for offering, selling or distributing the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under DISC and the Consumer Composite Investments (Designated Activities) Regulations 2024.

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

FINAL TERMS DATED AS OF 15 OCTOBER 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

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

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 18 September 2026, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 18 September 2026 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595935391	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935409	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935417	100,000	Up to 100,000	CHF 8.33	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935425	100,000	Up to 100,000	CHF 8.33	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935433	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935441	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935458	100,000	Up to 100,000	CHF 8.33	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935466	100,000	Up to 100,000	CHF 8.33	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935474	100,000	Up to 100,000	CHF 8.33	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935482	100,000	Up to 100,000	CHF 8.33	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935490	100,000	Up to 100,000	CHF 8.33	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935508	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935516	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935524	100,000	Up to 100,000	CHF 8.33	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935532	100,000	Up to 100,000	CHF 8.33	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935540	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No

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CH1595935557	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935565	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935573	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935581	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935599	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935607	100,000	Up to 100,000	CHF 8.33	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935615	100,000	Up to 100,000	CHF 8.33	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935623	100,000	Up to 100,000	CHF 8.33	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935631	100,000	Up to 100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935649	100,000	Up to 100,000	CHF 10	CHF 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935656	100,000	Up to 100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935664	100,000	Up to 100,000	CHF 10	CHF 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935672	100,000	Up to 100,000	CHF 10	CHF 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935680	100,000	Up to 100,000	CHF 10	CHF 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935698	100,000	Up to 100,000	CHF 10	CHF 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595935706	100,000	Up to 100,000	CHF 8.33	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935714	100,000	Up to 100,000	CHF 8.33	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935722	100,000	Up to 100,000	CHF 8.33	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-	Yes

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														end	
CH1595935730	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935748	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935755	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935763	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935771	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935789	100,000	Up to 100,000	CHF 8.33	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935797	100,000	Up to 100,000	CHF 8.33	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935805	100,000	Up to 100,000	CHF 8.33	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935813	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935821	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935839	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935847	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935854	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935862	100,000	Up to 100,000	CHF 8.33	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595935870	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595935888	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935896	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No

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CH1595935904	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935912	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935920	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935938	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935946	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935953	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935961	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935979	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595935987	100,000	Up to 100,000	CHF 12.48	DKK 100	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1595935995	100,000	Up to 100,000	CHF 12.48	DKK 100	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1595936001	100,000	Up to 100,000	CHF 12.48	DKK 100	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1595936019	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936027	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936035	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936043	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936050	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936068	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936076	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
														end	
CH1595936084	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936092	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936100	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936118	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936126	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936134	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936142	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936159	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936167	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936175	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936183	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936191	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936209	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936217	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936225	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936233	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936241	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595936258	100,000	Up to 100,000	CHF 8.33	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595936266	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595936274	100,000	Up to 100,000	CHF 8.33	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595936282	100,000	Up to 100,000	CHF 10	CHF 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595936290	100,000	Up to 100,000	CHF 10	CHF 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595936308	100,000	Up to 100,000	CHF 10	CHF 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1595936316	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936324	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936332	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936340	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936357	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936365	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936373	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936381	100,000	Up to 100,000	CHF 12.48	DKK 100	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1595936399	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936407	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936415	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936423	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
														end	
CH1595936431	100,000	Up to 100,000	CHF 9.33	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936449	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936456	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936464	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936472	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936480	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936498	100,000	Up to 100,000	CHF 9.33	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1595936506	100,000	Up to 100,000	CHF 8.33	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595936514	100,000	Up to 100,000	CHF 8.33	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595936522	100,000	Up to 100,000	CHF 8.33	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595936530	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595936548	100,000	Up to 100,000	CHF 8.33	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595936555	100,000	Up to 100,000	CHF 8.33	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595936563	100,000	Up to 100,000	CHF 8.33	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1595936571	100,000	Up to 100,000	CHF 8.33	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1595936589	100,000	Up to 100,000	CHF 8.33	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595935391	159593539	Ordinary	BASF SE	EUR	DE000BASF111	www.basf.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935409	159593540	Ordinary	Citigroup Inc	USD	US1729674242	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935417	159593541	Ordinary	Citigroup Inc	USD	US1729674242	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935425	159593542	Ordinary	General Aerospace Co	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935433	159593543	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935441	159593544	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935458	159593545	Ordinary	Caterpillar Inc	USD	US1491231015	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935466	159593546	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935474	159593547	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935482	159593548	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935490	159593549	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935508	159593550	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935516	159593551	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935524	159593552	Ordinary	HP Inc	USD	US40434L1052	www.hp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935532	159593553	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH159593554	1595935	Registered	Advanced	USD	US00790310	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
0	54		Micro Devices Inc		78						price	
CH1595935557	159593555	Ordinary	Palo Alto Networks Inc	USD	US6974351057	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935565	159593556	Ordinary	Rheinmetall AG	EUR	DE0007030009	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935573	159593557	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935581	159593558	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935599	159593559	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935607	159593560	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935615	159593561	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935623	159593562	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935631	159593563	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935649	159593564	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935656	159593565	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935664	159593566	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935672	159593567	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935680	159593568	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935698	159593569	Registered	Nestle SA	CHF	CH0038863350	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935706	159593570	Class A	Meta Platforms Inc	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH159593571	1595935	Class A	Meta Platforms	USD	US30303M10	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
4	71		Inc		27						price	
CH1595935722	159593572	Class A	Meta Platforms Inc	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935730	159593573	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935748	159593574	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935755	159593575	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935763	159593576	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935771	159593577	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935789	159593578	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935797	159593579	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935805	159593580	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935813	159593581	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935821	159593582	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935839	159593583	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935847	159593584	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935854	159593585	Ordinary	Airbus SE	EUR	NL0000235190	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935862	159593586	Ordinary	McDonald's Corp	USD	US5801351017	www.mcdonalds.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935870	159593587	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935888	159593588	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	www.ab-inbev.com	Euronext Brussels	www.euronext.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595935896	159593589	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935904	159593590	Registered	Allianz SE	EUR	DE0008404005	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935912	159593591	Bearer	Beiersdorf AG	EUR	DE0005200000	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935920	159593592	Bearer	Beiersdorf AG	EUR	DE0005200000	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935938	159593593	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935946	159593594	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935953	159593595	Ordinary	Deutsche Börse AG	EUR	DE0005810055	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935961	159593596	Ordinary	E.ON SE	EUR	DE000ENAG999	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935979	159593597	Ordinary	E.ON SE	EUR	DE000ENAG999	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935987	159593598	Class B	A.P. Moller - Maersk A/S	DKK	DK0010244508	www.maersk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595935995	159593599	Class B	A.P. Moller - Maersk A/S	DKK	DK0010244508	www.maersk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595936001	159593600	Class B	A.P. Moller - Maersk A/S	DKK	DK0010244508	www.maersk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595936019	159593601	Ordinary	Iberdrola SA	EUR	ES0144580Y14	www.iberdrola.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936027	159593602	Ordinary	Iberdrola SA	EUR	ES0144580Y14	www.iberdrola.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936035	159593603	Ordinary	Iberdrola SA	EUR	ES0144580Y14	www.iberdrola.es	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936043	159593604	Ordinary	Repsol SA	EUR	ES0173516115	www.repsol.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936050	159593605	Ordinary	Repsol SA	EUR	ES0173516115	www.repsol.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936068	159593606	Ordinary	Repsol SA	EUR	ES0173516115	www.repsol.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595936076	159593607	Ordinary	Repsol SA	EUR	ES0173516115	www.repsol.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936084	159593608	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	www.nokia.com	NASDAQ Helsinki Ltd	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595936092	159593609	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	www.nokia.com	NASDAQ Helsinki Ltd	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595936100	159593610	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	www.nokia.com	NASDAQ Helsinki Ltd	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595936118	159593611	Ordinary	Vinci SA	EUR	FR0000125486	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936126	159593612	Ordinary	Vinci SA	EUR	FR0000125486	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936134	159593613	Ordinary	Vinci SA	EUR	FR0000125486	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936142	159593614	Ordinary	Societe Generale SA	EUR	FR0000130809	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936159	159593615	Ordinary	Societe Generale SA	EUR	FR0000130809	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936167	159593616	Ordinary	Compagnie de Saint-Gobain SA	EUR	FR0000125007	www.saint-gobain.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936175	159593617	Ordinary	Enel SpA	EUR	IT0003128367	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1595936183	159593618	Ordinary	Enel SpA	EUR	IT0003128367	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1595936191	159593619	Ordinary	ING Groep NV	EUR	NL0011821202	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936209	159593620	Ordinary	ING Groep NV	EUR	NL0011821202	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936217	159593621	Ordinary	ING Groep NV	EUR	NL0011821202	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936225	159593622	Ordinary	ING Groep NV	EUR	NL0011821202	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936233	159593623	Ordinary	Koninklijke Philips NV	EUR	NL00000009538	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH159593624	1595936	Ordinary	General	USD	US37045V10	www.gm.com	New York Stock	www.nyse.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
1	24		Motors Co		08		Exchange (NYSE)				price	
CH1595936258	159593625	Ordinary	General Motors Co	USD	US37045V1008	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595936266	159593626	Class A	Shopify Inc	USD	CA82509L1076	www.shopify.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595936274	159593627	Class A	Shopify Inc	USD	CA82509L1076	www.shopify.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595936282	159593628	Ordinary	Alcon AG	CHF	CH0432492467	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595936290	159593629	Ordinary	Alcon AG	CHF	CH0432492467	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595936308	159593630	Ordinary	The Swatch Group AG	CHF	CH0012255151	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595936316	159593631	Registered	Fresenius SE & Co. KGaA	EUR	DE000FRE5EN2	www.fresenius.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936324	159593632	Registered	Fresenius SE & Co. KGaA	EUR	DE000FRE5EN2	www.fresenius.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936332	159593633	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936340	159593634	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936357	159593635	Registered	Siemens Healthineers AG	EUR	DE000SHL1006	www.healthcare.siemens.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936365	159593636	Registered	Siemens AG	EUR	DE0007236101	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936373	159593637	Registered	Siemens AG	EUR	DE0007236101	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595936381	159593638	Ordinary	Genmab A/S	DKK	DK0010272202	www.genmab.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH159593639	1595936	Ordinary	Banco Bilbao	EUR	ES01132118	www.bbva.com	SIBE - Mercado	www.bolsamadrid.es	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
9	39		Vizcaya Argentaria SA		35		Continuo Español				price	
CH1595936407	159593640	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936415	159593641	Ordinary	Industria de Diseño Textil SA	EUR	ES0148396007	www.inditex.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595936423	159593642	Ordinary	Orange SA	EUR	FR0000133308	www.orange.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936431	159593643	Ordinary	Sanofi SA	EUR	FR0000120578	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936449	159593644	Ordinary	ENI SpA	EUR	IT0003132476	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1595936456	159593645	Ordinary	ENI SpA	EUR	IT0003132476	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1595936464	159593646	Ordinary	UniCredit SpA	EUR	IT0005239360	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1595936472	159593647	Ordinary	UniCredit SpA	EUR	IT0005239360	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1595936480	159593648	Ordinary	Aegon Ltd	EUR	BMG0112X1056	www.aegon.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936498	159593649	Ordinary	Aegon Ltd	EUR	BMG0112X1056	www.aegon.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595936506	159593650	Ordinary	Amgen Inc	USD	US0311621009	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595936514	159593651	Ordinary	American Express Co	USD	US0258161092	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595936522	159593652	Ordinary	The Boeing Co	USD	US0970231058	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595936530	159593653	Ordinary	eBay Inc	USD	US2786421030	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595936548	159593654	Ordinary	Ford Motor Co	USD	US3453708600	www.ford.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595936555	159593655	Ordinary	IBM	USD	US4592001014	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595936563	159593656	Ordinary	IBM	USD	US4592001014	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595936571	159593657	Ordinary	Johnson & Johnson	USD	US4781601046	www.jnj.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595936589	159593658	Class B	NIKE Inc	USD	US6541061031	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

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:** 14 October 2026.
4. **Issue Date:** 15 October 2026.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) shall apply.
7. **Form of Securities:** Swiss Dematerialised Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** Swiss law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

(a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:	In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " Share ").
(b) Relative Performance Basket:	Not applicable.
(c) Share/ETI Interest Currency:	See the "Specific Provisions for each Series" above.
(d) Exchange(s):	See the "Specific Provisions for each Series" above.
(e) Related Exchange(s):	All Exchanges.
(f) Exchange Business Day:	Single Share Basis.
(g) Scheduled Trading Day:	Single Share Basis.
(h) Weighting:	Not applicable.
(i) Settlement Price:	Official closing price.
(j) Disrupted Day:	As per Conditions.
(k) Specified Maximum Days of Disruption:	Twenty (20) Scheduled Trading Days.
(l) Valuation Time:	The Scheduled Closing Time as defined in Condition 1.
(m) Delayed Redemption of Occurrence of an Extraordinary Event:	Not applicable.
(n) Share/ETI Interest Correction Period:	As per Conditions.
(o) Dividend Payment:	Not applicable.
(p) Listing Change:	Applicable.
(q) Listing Suspension:	Applicable.
(r) Illiquidity:	Applicable.
(s) Tender Offer:	Applicable.
(t) Hedging Liquidity Event:	Not applicable.
(u) Other terms or special conditions:	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:	The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above. Commencement Date: Issue Date.

	Final Constant Leverage Valuation Date: Not applicable.
	Calculation Time: As per Constant Leverage Security Condition 1.
(a) Cut-off Time:	As per Constant Leverage Security Conditions.
(b) Fee:	See the "Specific Provisions for each Series" above.
	Fee Range: See the "Specific Provisions for each Series" above.
(c) Hedging Cost:	See the "Specific Provisions for each Series" above.
	Maximum Hedging Cost: See the "Specific Provisions for each Series" above.
	Minimum Hedging Cost: See the "Specific Provisions for each Series" above.
(d) Leverage Factor:	See the "Specific Provisions for each Series" above.
(e) Observation Price:	See the "Specific Provisions for each Series" above.
(f) Observation Price Source:	See the "Specific Provisions for each Series" above.
(g) Interest Margin:	See the "Specific Provisions for each Series" above.
	Maximum Interest Margin: See the "Specific Provisions for each Series" above.
	Minimum Interest Margin: See the "Specific Provisions for each Series" above.
(h) Reference Interest Rate (r^u_{t-1}):	
(i) Fixed Rate:	Not applicable.
(ii) Reference Floating Rate:	Applicable.
(A) Reference Floating Rate Option:	See the "Specific Provisions for each Series" above.
(B) Reference Floating Rate Option Page:	See the "Specific Provisions for each Series" above.
(C) Reference Floating Rate Option Time:	See the "Specific Provisions for each Series" above.
(i) Underlying Business Day:	As per Conditions.
(j) Reset Threshold Percentage:	See the "Specific Provisions for each Series" above.
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
	Insolvency Filing

Increased Cost of Stock Borrow

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

The Initial Stock Loan Rate is 25%.

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

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

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

(a) **Notional Amount of each Certificate:** Not applicable.

(b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

(c) **Interest:** Not applicable.

(d) **Accrual to Redemption:** Not applicable.

(e) **Fixed Rate Provisions:** Not applicable.

(f) **Floating Rate Provisions:** Not applicable.

(g) **Linked Interest Certificates:** Not applicable.

(h) **Index Linked Interest Certificates:** Not applicable.

(i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.

(j) **ETI Linked Interest Certificates:** Not applicable.

(k) **Debt Linked Interest Certificates:** Not applicable.

(l) **Commodity Linked Interest Certificates:** Not applicable.

(m) **Inflation Index Linked Interest Certificates:** Not applicable.

(n) **Currency Linked Interest Certificates:** Not applicable.

(o) **Fund Linked Interest Certificates:** Not applicable.

(p) **Futures Linked Interest Certificates:** Not applicable.

(q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

(r) **Issuer Call Option:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption** The date designated as such by the Issuer in the notice notifying the

- Valuation Date:** Holders that the Issuer will redeem early all the Certificates then outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
- In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):** At least one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:** Applicable.
- (i) **Optional Redemption Date(s):** The day falling five (5) Business Days immediately following the relevant Optional Redemption Valuation Date.
 - (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date.
 - (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
 - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - (iv) **Notice Period (if different from those set out in the Conditions):** Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:**
 - In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).
 - In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
 - (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.
- Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.
- Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.
- For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

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

By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Ratings

The Securities have not been rated.

3. Interests of Natural and Legal Persons Involved in the Issue

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

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

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

5. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction					
A.1	Introduction and Warnings	The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 18 September 2026 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.			
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.			
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.			
Part B – Securities					
B.1	Issuer/Guarantor	Issuer The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Parnassusweg 789, 1082 LZ Amsterdam, the Netherlands. Guarantor The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Factor Long" and "Factor Short" Certificates relating to a Share			
B.5	Issue Date	15 October 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		Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595935391		BASF SE	CHF 9.33	CHF	Open End
CH1595935409		Citigroup Inc	CHF 8.33	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595935417	Citigroup Inc	CHF 8.33	CHF	Open End
CH1595935425	General Aerospace Co	CHF 8.33	CHF	Open End
CH1595935433	Volkswagen AG Vz.	CHF 9.33	CHF	Open End
CH1595935441	Volkswagen AG Vz.	CHF 9.33	CHF	Open End
CH1595935458	Caterpillar Inc	CHF 8.33	CHF	Open End
CH1595935466	Apple Inc	CHF 8.33	CHF	Open End
CH1595935474	Tesla Inc	CHF 8.33	CHF	Open End
CH1595935482	Tesla Inc	CHF 8.33	CHF	Open End
CH1595935490	Tesla Inc	CHF 8.33	CHF	Open End
CH1595935508	LVMH Moët Hennessy - Louis Vuitton SE	CHF 9.33	CHF	Open End
CH1595935516	Heidelberg Materials AG	CHF 9.33	CHF	Open End
CH1595935524	HP Inc	CHF 8.33	CHF	Open End
CH1595935532	Advanced Micro Devices Inc	CHF 8.33	CHF	Open End
CH1595935540	Advanced Micro Devices Inc	CHF 8.33	CHF	Open End
CH1595935557	Palo Alto Networks Inc	CHF 8.33	CHF	Open End
CH1595935565	Rheinmetall AG	CHF 9.33	CHF	Open End
CH1595935573	Mercedes-Benz Group AG	CHF 9.33	CHF	Open End
CH1595935581	Crédit Agricole SA	CHF 9.33	CHF	Open End
CH1595935599	Crédit Agricole SA	CHF 9.33	CHF	Open End
CH1595935607	JPMorgan Chase & Co	CHF 8.33	CHF	Open End
CH1595935615	Newmont Corp	CHF 8.33	CHF	Open End
CH1595935623	Newmont Corp	CHF 8.33	CHF	Open End
CH1595935631	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1595935649	Givaudan SA	CHF 10	CHF	Open End
CH1595935656	Givaudan SA	CHF 10	CHF	Open End
CH1595935664	Givaudan SA	CHF 10	CHF	Open End
CH1595935672	Givaudan SA	CHF 10	CHF	Open End
CH1595935680	Givaudan SA	CHF 10	CHF	Open End
CH1595935698	Nestle SA	CHF 10	CHF	Open End
CH1595935706	Meta Platforms Inc	CHF 8.33	CHF	Open End
CH1595935714	Meta Platforms Inc	CHF 8.33	CHF	Open End
CH1595935722	Meta Platforms Inc	CHF 8.33	CHF	Open End
CH1595935730	BNP Paribas SA	CHF 9.33	CHF	Open End
CH1595935748	BNP Paribas SA	CHF 9.33	CHF	Open End
CH1595935755	BNP Paribas SA	CHF 9.33	CHF	Open End
CH1595935763	Schneider Electric SE	CHF 9.33	CHF	Open End
CH1595935771	PayPal Holdings Inc	CHF 8.33	CHF	Open End
CH1595935789	PayPal Holdings Inc	CHF 8.33	CHF	Open End
CH1595935797	PayPal Holdings Inc	CHF 8.33	CHF	Open End
CH1595935805	PayPal Holdings Inc	CHF 8.33	CHF	Open End
CH1595935813	Bayer AG	CHF 9.33	CHF	Open End
CH1595935821	Bayer AG	CHF 9.33	CHF	Open End
CH1595935839	SAP SE	CHF 9.33	CHF	Open End
CH1595935847	SAP SE	CHF 9.33	CHF	Open End
CH1595935854	Airbus SE	CHF 9.33	CHF	Open End
CH1595935862	McDonald's Corp	CHF 8.33	CHF	Open End
CH1595935870	CrowdStrike Holdings Inc	CHF 8.33	CHF	Open End
CH1595935888	Anheuser-Busch InBev SA/NV	CHF 9.33	CHF	Open End
CH1595935896	Allianz SE	CHF 9.33	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595935904	Allianz SE	CHF 9.33	CHF	Open End
CH1595935912	Beiersdorf AG	CHF 9.33	CHF	Open End
CH1595935920	Beiersdorf AG	CHF 9.33	CHF	Open End
CH1595935938	Commerzbank AG	CHF 9.33	CHF	Open End
CH1595935946	Commerzbank AG	CHF 9.33	CHF	Open End
CH1595935953	Deutsche Börse AG	CHF 9.33	CHF	Open End
CH1595935961	E.ON SE	CHF 9.33	CHF	Open End
CH1595935979	E.ON SE	CHF 9.33	CHF	Open End
CH1595935987	A.P. Moller - Maersk A/S	CHF 12.48	CHF	Open End
CH1595935995	A.P. Moller - Maersk A/S	CHF 12.48	CHF	Open End
CH1595936001	A.P. Moller - Maersk A/S	CHF 12.48	CHF	Open End
CH1595936019	Iberdrola SA	CHF 9.33	CHF	Open End
CH1595936027	Iberdrola SA	CHF 9.33	CHF	Open End
CH1595936035	Iberdrola SA	CHF 9.33	CHF	Open End
CH1595936043	Repsol SA	CHF 9.33	CHF	Open End
CH1595936050	Repsol SA	CHF 9.33	CHF	Open End
CH1595936068	Repsol SA	CHF 9.33	CHF	Open End
CH1595936076	Repsol SA	CHF 9.33	CHF	Open End
CH1595936084	Nokia Oyj (FI)	CHF 9.33	CHF	Open End
CH1595936092	Nokia Oyj (FI)	CHF 9.33	CHF	Open End
CH1595936100	Nokia Oyj (FI)	CHF 9.33	CHF	Open End
CH1595936118	Vinci SA	CHF 9.33	CHF	Open End
CH1595936126	Vinci SA	CHF 9.33	CHF	Open End
CH1595936134	Vinci SA	CHF 9.33	CHF	Open End
CH1595936142	Societe Generale SA	CHF 9.33	CHF	Open End
CH1595936159	Societe Generale SA	CHF 9.33	CHF	Open End
CH1595936167	Compagnie de Saint-Gobain SA	CHF 9.33	CHF	Open End
CH1595936175	Enel SpA	CHF 9.33	CHF	Open End
CH1595936183	Enel SpA	CHF 9.33	CHF	Open End
CH1595936191	ING Groep NV	CHF 9.33	CHF	Open End
CH1595936209	ING Groep NV	CHF 9.33	CHF	Open End
CH1595936217	ING Groep NV	CHF 9.33	CHF	Open End
CH1595936225	ING Groep NV	CHF 9.33	CHF	Open End
CH1595936233	Koninklijke Philips NV	CHF 9.33	CHF	Open End
CH1595936241	General Motors Co	CHF 8.33	CHF	Open End
CH1595936258	General Motors Co	CHF 8.33	CHF	Open End
CH1595936266	Shopify Inc	CHF 8.33	CHF	Open End
CH1595936274	Shopify Inc	CHF 8.33	CHF	Open End
CH1595936282	Alcon AG	CHF 10	CHF	Open End
CH1595936290	Alcon AG	CHF 10	CHF	Open End
CH1595936308	The Swatch Group AG	CHF 10	CHF	Open End
CH1595936316	Fresenius SE & Co. KGaA	CHF 9.33	CHF	Open End
CH1595936324	Fresenius SE & Co. KGaA	CHF 9.33	CHF	Open End
CH1595936332	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 9.33	CHF	Open End
CH1595936340	Siemens Healthineers AG	CHF 9.33	CHF	Open End
CH1595936357	Siemens Healthineers AG	CHF 9.33	CHF	Open End
CH1595936365	Siemens AG	CHF 9.33	CHF	Open End
CH1595936373	Siemens AG	CHF 9.33	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595936381	Genmab A/S	CHF 12.48	CHF	Open End
CH1595936399	Banco Bilbao Vizcaya Argentaria SA	CHF 9.33	CHF	Open End
CH1595936407	Industria de Diseño Textil SA	CHF 9.33	CHF	Open End
CH1595936415	Industria de Diseño Textil SA	CHF 9.33	CHF	Open End
CH1595936423	Orange SA	CHF 9.33	CHF	Open End
CH1595936431	Sanofi SA	CHF 9.33	CHF	Open End
CH1595936449	ENI SpA	CHF 9.33	CHF	Open End
CH1595936456	ENI SpA	CHF 9.33	CHF	Open End
CH1595936464	UniCredit SpA	CHF 9.33	CHF	Open End
CH1595936472	UniCredit SpA	CHF 9.33	CHF	Open End
CH1595936480	Aegon Ltd	CHF 9.33	CHF	Open End
CH1595936498	Aegon Ltd	CHF 9.33	CHF	Open End
CH1595936506	Amgen Inc	CHF 8.33	CHF	Open End
CH1595936514	American Express Co	CHF 8.33	CHF	Open End
CH1595936522	The Boeing Co	CHF 8.33	CHF	Open End
CH1595936530	eBay Inc	CHF 8.33	CHF	Open End
CH1595936548	Ford Motor Co	CHF 8.33	CHF	Open End
CH1595936555	IBM	CHF 8.33	CHF	Open End
CH1595936563	IBM	CHF 8.33	CHF	Open End
CH1595936571	Johnson & Johnson	CHF 8.33	CHF	Open End
CH1595936589	NIKE Inc	CHF 8.33	CHF	Open End