

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 17 JUNE 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

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	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571693584	10,000,000	10,000,000	CHF 0.52	Call	CHF 82.000	Upwards to the next 3 digits (0.0010 points)	CHF 82.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	5	No
CH1571693592	10,000,000	10,000,000	CHF 4.11	Put	USD 600.000	Downwards to the next 3 digits (0.0010 points)	USD 600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693600	10,000,000	10,000,000	CHF 10.47	Put	USD 680.000	Downwards to the next 3 digits (0.0010 points)	USD 680.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693618	10,000,000	10,000,000	CHF 0.67	Call	USD 130.000	Upwards to the next 3 digits (0.0010 points)	USD 130.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1571693626	10,000,000	10,000,000	CHF 0.11	Put	CHF 54.000	Downwards to the next 3 digits (0.0010 points)	CHF 54.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571693634	10,000,000	10,000,000	CHF 0.31	Call	USD 106.000	Upwards to the next 3 digits (0.0010 points)	USD 106.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	No
CH1571693642	10,000,000	10,000,000	CHF 1.23	Call	USD 240.000	Upwards to the next 3 digits (0.0010 points)	USD 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	5	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571693659	10,000,000	10,000,000	CHF 3.76	Call	USD 540.000	Upwards to the next 3 digits (0.0010 points)	USD 540.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571693667	10,000,000	10,000,000	CHF 4.18	Put	USD 640.000	Downwards to the next 3 digits (0.0010 points)	USD 640.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693675	10,000,000	10,000,000	CHF 8.94	Put	USD 700.000	Downwards to the next 3 digits (0.0010 points)	USD 700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693683	10,000,000	10,000,000	CHF 1.49	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571693691	10,000,000	10,000,000	CHF 3.28	Put	USD 210.000	Downwards to the next 3 digits (0.0010 points)	USD 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693709	10,000,000	10,000,000	CHF 4.31	Call	USD 350.000	Upwards to the next 3 digits (0.0010 points)	USD 350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	+4.50%	Open End	10	No
CH1571693717	10,000,000	10,000,000	CHF 1.93	Call	USD 380.000	Upwards to the next 3 digits (0.0010 points)	USD 380.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD/SOFR=	0%	8%	+4.50%	Open End	10	No
CH1571693725	10,000,000	10,000,000	CHF 0.43	Call	CHF 52.000	Upwards to the next 3 digits	CHF 52.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571693733	10,000,000	10,000,000	CHF 0.37	Put	CHF 60.000	Downwards to the next 3 digits (0.0010 points)	CHF 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571693741	10,000,000	10,000,000	CHF 0.42	Call	CHF 48.000	Upwards to the next 3 digits (0.0010 points)	CHF 48.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571693758	10,000,000	10,000,000	CHF 1.29	Put	CHF 65.000	Downwards to the next 3 digits (0.0010 points)	CHF 65.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571693766	10,000,000	10,000,000	CHF 1.79	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1571693774	10,000,000	10,000,000	CHF 0.12	Call	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1571693782	10,000,000	10,000,000	CHF 0.72	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571693790	10,000,000	10,000,000	CHF 0.16	Put	CHF 330.000	Downwards to the next 3 digits (0.0010 points)	CHF 330.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571693808	10,000,000	10,000,000	CHF 0.60	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571693816	10,000,000	10,000,000	CHF 1.63	Put	USD 200.000	Downwards to the next 3 digits (0.0010 points)	USD 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693824	10,000,000	10,000,000	CHF 0.62	Call	CHF 7.000	Upwards to the next 3 digits (0.0010 points)	CHF 7.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1571693832	10,000,000	10,000,000	CHF 0.38	Put	CHF 8.000	Downwards to the next 3 digits (0.0010 points)	CHF 8.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1571693840	10,000,000	10,000,000	CHF 1.38	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571693857	10,000,000	10,000,000	CHF 0.16	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1571693865	10,000,000	10,000,000	CHF 0.31	Put	USD 210.000	Downwards to the next 3 digits (0.0010 points)	USD 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1571693873	10,000,000	10,000,000	CHF 3.54	Call	USD 650.000	Upwards to the next 3 digits	USD 650.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571693881	10,000,000	10,000,000	CHF 12.35	Put	USD 850.000	Downwards to the next 3 digits (0.0010 points)	USD 850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693899	10,000,000	10,000,000	CHF 2.02	Call	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1571693907	10,000,000	10,000,000	CHF 1.53	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1571693915	10,000,000	10,000,000	CHF 0.48	Call	USD 135.000	Upwards to the next 3 digits (0.0010 points)	USD 135.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571693923	10,000,000	10,000,000	CHF 0.21	Call	CHF 42.000	Upwards to the next 3 digits (0.0010 points)	CHF 42.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571693931	10,000,000	10,000,000	CHF 0.50	Put	USD 130.000	Downwards to the next 3 digits (0.0010 points)	USD 130.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571693949	10,000,000	10,000,000	CHF 1.96	Call	CHF 3,000.000	Upwards to the next 3 digits (0.0010 points)	CHF 3,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

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CH1571693956	10,000,000	10,000,000	CHF 6.04	Put	CHF 3,800.000	Downwards to the next 3 digits (0.0010 points)	CHF 3,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1571693964	10,000,000	10,000,000	CHF 0.24	Call	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1571693972	10,000,000	10,000,000	CHF 0.68	Put	EUR 80.000	Downwards to the next 3 digits (0.0010 points)	EUR 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571693980	10,000,000	10,000,000	CHF 0.48	Call	EUR 75.000	Upwards to the next 3 digits (0.0010 points)	EUR 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1571693998	10,000,000	10,000,000	CHF 0.25	Put	USD 130.000	Downwards to the next 3 digits (0.0010 points)	USD 130.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571694004	10,000,000	10,000,000	CHF 0.21	Call	EUR 240.000	Upwards to the next 3 digits (0.0010 points)	EUR 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1571694012	10,000,000	10,000,000	CHF 0.16	Put	EUR 280.000	Downwards to the next 3 digits (0.0010 points)	EUR 280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1571694020	10,000,000	10,000,000	CHF 1.73	Call	USD 500.000	Upwards to the next 3 digits	USD 500.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1571694038	10,000,000	10,000,000	CHF 10.18	Put	USD 650.000	Downwards to the next 3 digits (0.0010 points)	USD 650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571694046	10,000,000	10,000,000	CHF 0.12	Put	EUR 530.000	Downwards to the next 3 digits (0.0010 points)	EUR 530.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1571694053	10,000,000	10,000,000	CHF 0.11	Call	CHF 490.000	Upwards to the next 3 digits (0.0010 points)	CHF 490.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1571694061	10,000,000	10,000,000	CHF 0.57	Call	USD 1,050.000	Upwards to the next 3 digits (0.0010 points)	USD 1,050.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1571694079	10,000,000	10,000,000	CHF 2.21	Put	USD 1,400.000	Downwards to the next 3 digits (0.0010 points)	USD 1,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1571694087	10,000,000	10,000,000	CHF 1.79	Call	USD 570.000	Upwards to the next 3 digits (0.0010 points)	USD 570.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694095	10,000,000	10,000,000	CHF 1	Call	USD 580.000	Upwards to the next 3 digits (0.0010 points)	USD 580.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571694103	10,000,000	10,000,000	CHF 0.74	Call	USD 390.000	Upwards to the next 3 digits (0.0010 points)	USD 390.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694111	10,000,000	10,000,000	CHF 0.17	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694129	10,000,000	10,000,000	CHF 2.16	Call	EUR 52.000	Upwards to the next 3 digits (0.0010 points)	EUR 52.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1571694137	10,000,000	10,000,000	CHF 1.53	Put	EUR 56.000	Downwards to the next 3 digits (0.0010 points)	EUR 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1571694145	10,000,000	10,000,000	CHF 0.32	Call	DKK 260.000	Upwards to the next 3 digits (0.0010 points)	DKK 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1571694152	10,000,000	10,000,000	CHF 0.30	Put	DKK 310.000	Downwards to the next 3 digits (0.0010 points)	DKK 310.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1571694160	10,000,000	10,000,000	CHF 0.26	Call	USD 208.000	Upwards to the next 3 digits (0.0010 points)	USD 208.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694178	10,000,000	10,000,000	CHF 0.76	Call	CHF 3.100	Upwards to the next 3 digits	CHF 3.100	Upwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571694186	10,000,000	10,000,000	CHF 0.26	Call	CHF 3.600	Upwards to the next 3 digits (0.0010 points)	CHF 3.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1571694194	10,000,000	10,000,000	CHF 0.05	Call	USD 55.000	Upwards to the next 3 digits (0.0010 points)	USD 55.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1571694202	10,000,000	10,000,000	CHF 1.53	Call	USD 265.000	Upwards to the next 3 digits (0.0010 points)	USD 265.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694210	10,000,000	10,000,000	CHF 0.73	Call	USD 275.000	Upwards to the next 3 digits (0.0010 points)	USD 275.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694228	10,000,000	10,000,000	CHF 0.85	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694236	10,000,000	10,000,000	CHF 0.46	Call	USD 225.000	Upwards to the next 3 digits (0.0010 points)	USD 225.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694244	10,000,000	10,000,000	CHF 0.35	Put	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571694251	10,000,000	10,000,000	CHF 0.25	Put	EUR 1,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 1,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1571694269	10,000,000	10,000,000	CHF 0.06	Call	USD 16.000	Upwards to the next 3 digits (0.0010 points)	USD 16.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1571694277	10,000,000	10,000,000	CHF 1.39	Put	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571694285	10,000,000	10,000,000	CHF 0.21	Call	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571694293	10,000,000	10,000,000	CHF 0.13	Put	EUR 37.000	Downwards to the next 3 digits (0.0010 points)	EUR 37.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571694301	10,000,000	10,000,000	CHF 0.22	Put	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571694319	10,000,000	10,000,000	CHF 0.41	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571694327	10,000,000	10,000,000	CHF 1.14	Put	CHF 210.000	Downwards to the next 3 digits	CHF 210.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571694335	10,000,000	10,000,000	CHF 0.07	Put	USD 32.000	Downwards to the next 3 digits (0.0010 points)	USD 32.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571694343	10,000,000	10,000,000	CHF 1.23	Call	CHF 200.000	Upwards to the next 3 digits (0.0010 points)	CHF 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571694350	10,000,000	10,000,000	CHF 1.77	Put	CHF 230.000	Downwards to the next 3 digits (0.0010 points)	CHF 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571694368	10,000,000	10,000,000	CHF 0.21	Call	CHF 38.000	Upwards to the next 3 digits (0.0010 points)	CHF 38.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571694376	10,000,000	10,000,000	CHF 1.09	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694384	10,000,000	10,000,000	CHF 2.08	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571694392	10,000,000	10,000,000	CHF 0.79	Put	USD 415.000	Downwards to the next 3 digits (0.0010 points)	USD 415.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-7%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571694400	10,000,000	10,000,000	CHF 2.61	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571694418	10,000,000	10,000,000	CHF 5.34	Put	USD 380.000	Downwards to the next 3 digits (0.0010 points)	USD 380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571694426	10,000,000	10,000,000	CHF 0.92	Call	CHF 39.000	Upwards to the next 3 digits (0.0010 points)	CHF 39.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1571694434	10,000,000	10,000,000	CHF 1.55	Call	USD 10.00	Upwards to the next 2 digits (0.01 points)	USD 10.00	Upwards to the next 2 digits (0.01 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1571694442	10,000,000	10,000,000	CHF 0.76	Call	USD 11.00	Upwards to the next 2 digits (0.01 points)	USD 11.00	Upwards to the next 2 digits (0.01 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1571694459	10,000,000	10,000,000	CHF 1.50	Call	CHF 660.000	Upwards to the next 3 digits (0.0010 points)	CHF 660.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571694467	10,000,000	10,000,000	CHF 1.66	Call	CHF 560.000	Upwards to the next 3 digits (0.0010 points)	CHF 560.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571693584	157169358	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693592	157169359	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693600	157169360	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693618	157169361	Class A	Airbnb Inc	USD	US0090661010	ABNB.OQ	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693626	157169362	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693634	157169363	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693642	157169364	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693659	157169365	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693667	157169366	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693675	157169367	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693683	157169368	Ordinary	Arista Networks Inc	USD	US0404132054	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693691	157169369	Ordinary	Arista Networks Inc	USD	US0404132054	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693709	157169370	ADR	Arm Holdings plc	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693717	157169371	ADR	Arm Holdings plc	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693725	157169372	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693733	157169373	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693741	157169374	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693758	157169375	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571693766	157169376	Ordinary	Barrick Mining Corp	USD	CA06849F1080	B.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693774	157169377	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571693782	157169378	Ordinary	The Boeing Co	USD	US0970231058	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693790	157169379	Registered	Bucher Industries AG	CHF	CH0002432174	BUCN.S	www.bucherindustries.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693808	157169380	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693816	157169381	Ordinary	Chevron Corp	USD	US1667641005	CVX.N	www.chevron.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693824	157169382	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693832	157169383	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693840	157169384	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693857	157169385	Class A	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	www.coinbase.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693865	157169386	Class A	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	www.coinbase.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693873	157169387	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693881	157169388	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571693899	157169389	Registered	Deutsche Bank AG	EUR	DE0005140008	DBGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571693907	157169390	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571693915	157169391	Ordinary	Exxon Mobil Corp	USD	US30231G1022	XOM.N	www.exxonmobil.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571693923	157169392	Registered	Georg Fischer AG	CHF	CH1169151003	GF.S	www.georgfischer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693931	157169393	Ordinary	Gilead Sciences	USD	US375558103	GILD.OQ	www.gilead.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	3		Inc		6						
CH1571693949	157169394	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693956	157169395	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571693964	157169396	Ordinary	Hensoldt AG	EUR	DE000HAG0005	HAGG.DE	www.hensoldt.net	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571693972	157169397	Ordinary	Hensoldt AG	EUR	DE000HAG0005	HAGG.DE	www.hensoldt.net	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571693980	157169398	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571693998	157169399	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694004	157169400	Ordinary	Kering SA	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1571694012	157169401	Ordinary	Kering SA	EUR	FR0000121485	PRTP.PA	www.kering.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1571694020	157169402	Ordinary	Linde plc	USD	IE000S9YS762	LIN.OQ	www.linde.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694038	157169403	Ordinary	Linde plc	USD	IE000S9YS762	LIN.OQ	www.linde.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694046	157169404	Ordinary	LVMH Moët Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1571694053	157169405	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694061	157169406	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694079	157169407	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694087	157169408	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694095	157169409	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571694103	157169410	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694111	157169411	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	www.modernatx.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694129	157169412	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1571694137	157169413	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1571694145	157169414	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1571694152	157169415	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1571694160	157169416	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694178	157169417	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	www.oerlikon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694186	157169418	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	www.oerlikon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694194	157169419	Class A	Oklo Inc	USD	US02156V1098	OKLO.N	www.oklo.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571694202	157169420	Ordinary	Palo Alto Networks Inc	USD	US6974351057	PANW.OQ	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694210	157169421	Ordinary	Palo Alto Networks Inc	USD	US6974351057	PANW.OQ	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694228	157169422	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694236	157169423	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694244	157169424	Ordinary	RENK Group AG	EUR	DE000RENK730	R3NK.DE	www.renk.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571694251	157169425	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1571694269	157169426	Class A	Rivian Automotive Inc	USD	US76954A1034	RIVN.OQ	www.rivian.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694277	157169427	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571694285	157169428	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694293	157169429	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1571694301	157169430	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1571694319	157169431	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1571694327	157169432	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694335	157169433	Ordinary	Super Micro Computer Inc	USD	US86800U3023	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694343	157169434	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694350	157169435	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694368	157169436	Registered	Swissquote Group Holding SA	CHF	CH1548235246	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694376	157169437	Ordinary	Target Corp	USD	US87612E1064	TGT.N	www.target.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571694384	157169438	Ordinary	Target Corp	USD	US87612E1064	TGT.N	www.target.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1571694392	157169439	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694400	157169440	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694418	157169441	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1571694426	157169442	Registered	UBS Group AG	CHF	CH0244767585	UBSG.S	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1571694434	157169443	Ordinary	Uranium Energy Corp	USD	US9168961038	UEC.A	www.uraniumenergy.com	NYSE American	www.nyse.com	Zurich	CHF
CH1571694442	157169444	Ordinary	Uranium Energy Corp	USD	US9168961038	UEC.A	www.uraniumenergy.com	NYSE American	www.nyse.com	Zurich	CHF
CH1571694459	157169445	Registered	VAT Group AG	CHF	CH031186490	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5				1						
CH1571694467	157169446	Registered	Zurich Insurance Group AG	CHF	CH0011075394	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.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:** 16 June 2026.
4. **Issue Date:** 17 June 2026.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

Securities:	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:	Applicable.
(a) Final Price:	As per OET Certificate Conditions.

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (iii) **Observation Price:** Traded price.
 - (iv) **Observation Price Source:** Exchange.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.
- The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
 - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
 - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.

- (xi) **Reset Date:** Every calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
 - (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event
 - 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:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in § 31(d).
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$
- in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

The Securities 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 with a horizontal line extending to the right and a curved line underneath.

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

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

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

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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.

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 19 September 2025 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share		
B.5	Issue Date	17 June 2026		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1571693584	ABB Ltd	CHF 0.52	CHF	Open End
CH1571693592	Advanced Micro Devices Inc	CHF 4.11	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1571693600	Advanced Micro Devices Inc	CHF 10.47	CHF	Open End
CH1571693618	Airbnb Inc	CHF 0.67	CHF	Open End
CH1571693626	Alcon AG	CHF 0.11	CHF	Open End
CH1571693634	Alibaba Group Holding Ltd	CHF 0.31	CHF	Open End
CH1571693642	Amazon.com Inc	CHF 1.23	CHF	Open End
CH1571693659	Applied Materials Inc	CHF 3.76	CHF	Open End
CH1571693667	Applied Materials Inc	CHF 4.18	CHF	Open End
CH1571693675	Applied Materials Inc	CHF 8.94	CHF	Open End
CH1571693683	Arista Networks Inc	CHF 1.49	CHF	Open End
CH1571693691	Arista Networks Inc	CHF 3.28	CHF	Open End
CH1571693709	Arm Holdings plc	CHF 4.31	CHF	Open End
CH1571693717	Arm Holdings plc	CHF 1.93	CHF	Open End
CH1571693725	Aryzta AG	CHF 0.43	CHF	Open End
CH1571693733	Aryzta AG	CHF 0.37	CHF	Open End
CH1571693741	Avolta AG	CHF 0.42	CHF	Open End
CH1571693758	Avolta AG	CHF 1.29	CHF	Open End
CH1571693766	Barrick Mining Corp	CHF 1.79	CHF	Open End
CH1571693774	Bayer AG	CHF 0.12	CHF	Open End
CH1571693782	The Boeing Co	CHF 0.72	CHF	Open End
CH1571693790	Bucher Industries AG	CHF 0.16	CHF	Open End
CH1571693808	Cameco Corp	CHF 0.60	CHF	Open End
CH1571693816	Chevron Corp	CHF 1.63	CHF	Open End
CH1571693824	Clariant AG	CHF 0.62	CHF	Open End
CH1571693832	Clariant AG	CHF 0.38	CHF	Open End
CH1571693840	Cloudflare Inc	CHF 1.38	CHF	Open End
CH1571693857	Coinbase Global Inc	CHF 0.16	CHF	Open End
CH1571693865	Coinbase Global Inc	CHF 0.31	CHF	Open End
CH1571693873	CrowdStrike Holdings Inc	CHF 3.54	CHF	Open End
CH1571693881	CrowdStrike Holdings Inc	CHF 12.35	CHF	Open End
CH1571693899	Deutsche Bank AG	CHF 2.02	CHF	Open End
CH1571693907	Elmos Semiconductor SE	CHF 1.53	CHF	Open End
CH1571693915	Exxon Mobil Corp	CHF 0.48	CHF	Open End
CH1571693923	Georg Fischer AG	CHF 0.21	CHF	Open End
CH1571693931	Gilead Sciences Inc	CHF 0.50	CHF	Open End
CH1571693949	Givaudan SA	CHF 1.96	CHF	Open End
CH1571693956	Givaudan SA	CHF 6.04	CHF	Open End
CH1571693964	Hensoldt AG	CHF 0.24	CHF	Open End
CH1571693972	Hensoldt AG	CHF 0.68	CHF	Open End
CH1571693980	Infineon Technologies AG	CHF 0.48	CHF	Open End
CH1571693998	Intel Corp	CHF 0.25	CHF	Open End
CH1571694004	Kering SA	CHF 0.21	CHF	Open End
CH1571694012	Kering SA	CHF 0.16	CHF	Open End
CH1571694020	Linde plc	CHF 1.73	CHF	Open End
CH1571694038	Linde plc	CHF 10.18	CHF	Open End
CH1571694046	LVMH Moët Hennessy - Louis Vuitton SE	CHF 0.12	CHF	Open End
CH1571694053	Lonza Group AG	CHF 0.11	CHF	Open End
CH1571694061	Micron Technology Inc	CHF 0.57	CHF	Open End
CH1571694079	Micron Technology Inc	CHF 2.21	CHF	Open End
CH1571694087	Meta Platforms Inc	CHF 1.79	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1571694095	Meta Platforms Inc	CHF 1	CHF	Open End
CH1571694103	Microsoft Corp	CHF 0.74	CHF	Open End
CH1571694111	Moderna Inc	CHF 0.17	CHF	Open End
CH1571694129	Moncler SpA	CHF 2.16	CHF	Open End
CH1571694137	Moncler SpA	CHF 1.53	CHF	Open End
CH1571694145	Novo Nordisk A/S	CHF 0.32	CHF	Open End
CH1571694152	Novo Nordisk A/S	CHF 0.30	CHF	Open End
CH1571694160	NVIDIA Corp	CHF 0.26	CHF	Open End
CH1571694178	OC Oerlikon Corp AG	CHF 0.76	CHF	Open End
CH1571694186	OC Oerlikon Corp AG	CHF 0.26	CHF	Open End
CH1571694194	Oklo Inc	CHF 0.05	CHF	Open End
CH1571694202	Palo Alto Networks Inc	CHF 1.53	CHF	Open End
CH1571694210	Palo Alto Networks Inc	CHF 0.73	CHF	Open End
CH1571694228	Qualcomm Inc	CHF 0.85	CHF	Open End
CH1571694236	Qualcomm Inc	CHF 0.46	CHF	Open End
CH1571694244	RENK Group AG	CHF 0.35	CHF	Open End
CH1571694251	Rheinmetall AG	CHF 0.25	CHF	Open End
CH1571694269	Rivian Automotive Inc	CHF 0.06	CHF	Open End
CH1571694277	SAP SE	CHF 1.39	CHF	Open End
CH1571694285	Sandoz Group AG	CHF 0.21	CHF	Open End
CH1571694293	Shell plc	CHF 0.13	CHF	Open End
CH1571694301	Shell plc	CHF 0.22	CHF	Open End
CH1571694319	Shell plc	CHF 0.41	CHF	Open End
CH1571694327	Sonova Holding AG	CHF 1.14	CHF	Open End
CH1571694335	Super Micro Computer Inc	CHF 0.07	CHF	Open End
CH1571694343	The Swatch Group AG	CHF 1.23	CHF	Open End
CH1571694350	The Swatch Group AG	CHF 1.77	CHF	Open End
CH1571694368	Swissquote Group Holding SA	CHF 0.21	CHF	Open End
CH1571694376	Target Corp	CHF 1.09	CHF	Open End
CH1571694384	Target Corp	CHF 2.08	CHF	Open End
CH1571694392	Tesla Inc	CHF 0.79	CHF	Open End
CH1571694400	Texas Instruments Inc	CHF 2.61	CHF	Open End
CH1571694418	Texas Instruments Inc	CHF 5.34	CHF	Open End
CH1571694426	UBS Group AG	CHF 0.92	CHF	Open End
CH1571694434	Uranium Energy Corp	CHF 1.55	CHF	Open End
CH1571694442	Uranium Energy Corp	CHF 0.76	CHF	Open End
CH1571694459	VAT Group AG	CHF 1.50	CHF	Open End
CH1571694467	Zurich Insurance Group AG	CHF 1.66	CHF	Open End