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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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, 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 23 NOVEMBER 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant (closed-end)" Certificates relating to an Index

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 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	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1631230344	10,000,000	Up to 10,000,000	CHF 54.68	Call	EUR 19,000	EUR 19,000	19 Mar 27	30 Mar 27	100
CH1631230351	10,000,000	Up to 10,000,000	CHF 31.61	Call	EUR 21,500	EUR 21,500	19 Mar 27	30 Mar 27	100
CH1631230369	10,000,000	Up to 10,000,000	CHF 21.46	Call	EUR 22,600	EUR 22,600	19 Mar 27	30 Mar 27	100
CH1631230377	10,000,000	Up to 10,000,000	CHF 19.62	Call	EUR 22,800	EUR 22,800	19 Mar 27	30 Mar 27	100
CH1631230385	10,000,000	Up to 10,000,000	CHF 15.92	Call	EUR 23,200	EUR 23,200	19 Mar 27	30 Mar 27	100
CH1631230393	10,000,000	Up to 10,000,000	CHF 15	Call	EUR 23,300	EUR 23,300	19 Mar 27	30 Mar 27	100
CH1631230401	10,000,000	Up to 10,000,000	CHF 14.08	Call	EUR 23,400	EUR 23,400	19 Mar 27	30 Mar 27	100
CH1631230419	10,000,000	Up to 10,000,000	CHF 12.23	Call	EUR 23,600	EUR 23,600	19 Mar 27	30 Mar 27	100
CH1631230427	10,000,000	Up to 10,000,000	CHF 11.31	Call	EUR 23,700	EUR 23,700	19 Mar 27	30 Mar 27	100
CH1631230435	10,000,000	Up to 10,000,000	CHF 9.47	Call	EUR 23,900	EUR 23,900	19 Mar 27	30 Mar 27	100
CH1631230443	10,000,000	Up to 10,000,000	CHF 7.62	Call	EUR 24,100	EUR 24,100	19 Mar 27	30 Mar 27	100
CH1631230450	10,000,000	Up to 10,000,000	CHF 5.77	Call	EUR 24,300	EUR 24,300	19 Mar 27	30 Mar 27	100
CH1631230468	10,000,000	Up to 10,000,000	CHF 3.93	Call	EUR 24,500	EUR 24,500	19 Mar 27	30 Mar 27	100
CH1631230476	10,000,000	Up to 10,000,000	CHF 3.45	Put	EUR 25,300	EUR 25,300	18 Dec 26	29 Dec 26	100
CH1631230484	10,000,000	Up to 10,000,000	CHF 3.45	Put	EUR 25,300	EUR 25,300	19 Mar 27	30 Mar 27	100
CH1631230492	10,000,000	Up to 10,000,000	CHF 4.38	Put	EUR 25,400	EUR 25,400	18 Dec 26	29 Dec 26	100
CH1631230500	10,000,000	Up to 10,000,000	CHF 4.38	Put	EUR 25,400	EUR 25,400	19 Mar 27	30 Mar 27	100
CH1631230518	10,000,000	Up to 10,000,000	CHF 5.30	Put	EUR 25,500	EUR 25,500	18 Dec 26	29 Dec 26	100
CH1631230526	10,000,000	Up to 10,000,000	CHF 5.30	Put	EUR 25,500	EUR 25,500	19 Mar 27	30 Mar 27	100
CH1631230534	10,000,000	Up to 10,000,000	CHF 5.76	Put	EUR 25,550	EUR 25,550	18 Dec 26	29 Dec 26	100
CH1631230542	10,000,000	Up to 10,000,000	CHF 6.22	Put	EUR 25,600	EUR 25,600	18 Dec 26	29 Dec 26	100
CH1631230559	10,000,000	Up to 10,000,000	CHF 6.22	Put	EUR 25,600	EUR 25,600	19 Mar 27	30 Mar 27	100
CH1631230567	10,000,000	Up to 10,000,000	CHF 7.15	Put	EUR 25,700	EUR 25,700	18 Dec 26	29 Dec 26	100
CH1631230575	10,000,000	Up to 10,000,000	CHF 7.15	Put	EUR 25,700	EUR 25,700	19 Mar 27	30 Mar 27	100
CH1631230583	10,000,000	Up to 10,000,000	CHF 8.07	Put	EUR 25,800	EUR 25,800	18 Dec 26	29 Dec 26	100
CH1631230591	10,000,000	Up to 10,000,000	CHF 8.07	Put	EUR 25,800	EUR 25,800	19 Mar 27	30 Mar 27	100
CH1631230609	10,000,000	Up to 10,000,000	CHF 8.99	Put	EUR 25,900	EUR 25,900	18 Dec 26	29 Dec 26	100
CH1631230617	10,000,000	Up to 10,000,000	CHF 8.99	Put	EUR 25,900	EUR 25,900	19 Mar 27	30 Mar 27	100
CH1631230625	10,000,000	Up to 10,000,000	CHF 9.91	Put	EUR 26,000	EUR 26,000	18 Dec 26	29 Dec 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1631230633	10,000,000	Up to 10,000,000	CHF 9.91	Put	EUR 26,000	EUR 26,000	19 Mar 27	30 Mar 27	100
CH1631230641	10,000,000	Up to 10,000,000	CHF 10.84	Put	EUR 26,100	EUR 26,100	18 Dec 26	29 Dec 26	100
CH1631230658	10,000,000	Up to 10,000,000	CHF 10.84	Put	EUR 26,100	EUR 26,100	19 Mar 27	30 Mar 27	100
CH1631230666	10,000,000	Up to 10,000,000	CHF 11.76	Put	EUR 26,200	EUR 26,200	18 Dec 26	29 Dec 26	100
CH1631230674	10,000,000	Up to 10,000,000	CHF 11.76	Put	EUR 26,200	EUR 26,200	19 Mar 27	30 Mar 27	100
CH1631230682	10,000,000	Up to 10,000,000	CHF 12.68	Put	EUR 26,300	EUR 26,300	18 Dec 26	29 Dec 26	100
CH1631230690	10,000,000	Up to 10,000,000	CHF 12.68	Put	EUR 26,300	EUR 26,300	19 Mar 27	30 Mar 27	100
CH1631230708	10,000,000	Up to 10,000,000	CHF 13.60	Put	EUR 26,400	EUR 26,400	18 Dec 26	29 Dec 26	100
CH1631230716	10,000,000	Up to 10,000,000	CHF 13.60	Put	EUR 26,400	EUR 26,400	19 Mar 27	30 Mar 27	100
CH1631230724	10,000,000	Up to 10,000,000	CHF 14.53	Put	EUR 26,500	EUR 26,500	18 Dec 26	29 Dec 26	100
CH1631230732	10,000,000	Up to 10,000,000	CHF 14.53	Put	EUR 26,500	EUR 26,500	19 Mar 27	30 Mar 27	100
CH1631230740	10,000,000	Up to 10,000,000	CHF 17.30	Put	EUR 26,800	EUR 26,800	18 Dec 26	29 Dec 26	100
CH1631230757	10,000,000	Up to 10,000,000	CHF 17.30	Put	EUR 26,800	EUR 26,800	19 Mar 27	30 Mar 27	100
CH1631230765	10,000,000	Up to 10,000,000	CHF 51.07	Call	USD 20,000	USD 20,000	18 Dec 26	29 Dec 26	100
CH1631230773	10,000,000	Up to 10,000,000	CHF 51.07	Call	USD 20,000	USD 20,000	19 Mar 27	30 Mar 27	100
CH1631230781	10,000,000	Up to 10,000,000	CHF 30.05	Call	USD 22,500	USD 22,500	18 Dec 26	29 Dec 26	100
CH1631230799	10,000,000	Up to 10,000,000	CHF 30.05	Call	USD 22,500	USD 22,500	19 Mar 27	30 Mar 27	100
CH1631230807	10,000,000	Up to 10,000,000	CHF 20.81	Call	USD 23,600	USD 23,600	18 Dec 26	29 Dec 26	100
CH1631230815	10,000,000	Up to 10,000,000	CHF 20.81	Call	USD 23,600	USD 23,600	19 Mar 27	30 Mar 27	100
CH1631230823	10,000,000	Up to 10,000,000	CHF 19.12	Call	USD 23,800	USD 23,800	18 Dec 26	29 Dec 26	100
CH1631230831	10,000,000	Up to 10,000,000	CHF 19.12	Call	USD 23,800	USD 23,800	19 Mar 27	30 Mar 27	100
CH1631230849	10,000,000	Up to 10,000,000	CHF 15.76	Call	USD 24,200	USD 24,200	18 Dec 26	29 Dec 26	100
CH1631230856	10,000,000	Up to 10,000,000	CHF 15.76	Call	USD 24,200	USD 24,200	19 Mar 27	30 Mar 27	100
CH1631230864	10,000,000	Up to 10,000,000	CHF 14.92	Call	USD 24,300	USD 24,300	18 Dec 26	29 Dec 26	100
CH1631230872	10,000,000	Up to 10,000,000	CHF 14.92	Call	USD 24,300	USD 24,300	19 Mar 27	30 Mar 27	100
CH1631230880	10,000,000	Up to 10,000,000	CHF 14.08	Call	USD 24,400	USD 24,400	19 Mar 27	30 Mar 27	100
CH1631230898	10,000,000	Up to 10,000,000	CHF 12.40	Call	USD 24,600	USD 24,600	19 Mar 27	30 Mar 27	100
CH1631230906	10,000,000	Up to 10,000,000	CHF 11.56	Call	USD 24,700	USD 24,700	18 Dec 26	29 Dec 26	100
CH1631230914	10,000,000	Up to 10,000,000	CHF 11.56	Call	USD 24,700	USD 24,700	19 Mar 27	30 Mar 27	100
CH1631230922	10,000,000	Up to 10,000,000	CHF 9.88	Call	USD 24,900	USD 24,900	18 Dec 26	29 Dec 26	100
CH1631230930	10,000,000	Up to 10,000,000	CHF 9.88	Call	USD 24,900	USD 24,900	19 Mar 27	30 Mar 27	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1631230948	10,000,000	Up to 10,000,000	CHF 8.20	Call	USD 25,100	USD 25,100	19 Mar 27	30 Mar 27	100
CH1631230955	10,000,000	Up to 10,000,000	CHF 6.51	Call	USD 25,300	USD 25,300	19 Mar 27	30 Mar 27	100
CH1631230963	10,000,000	Up to 10,000,000	CHF 4.41	Call	USD 25,550	USD 25,550	18 Dec 26	29 Dec 26	100
CH1631230971	10,000,000	Up to 10,000,000	CHF 3.57	Put	USD 26,500	USD 26,500	18 Dec 26	29 Dec 26	100
CH1631230989	10,000,000	Up to 10,000,000	CHF 5.25	Put	USD 26,700	USD 26,700	18 Dec 26	29 Dec 26	100
CH1631230997	10,000,000	Up to 10,000,000	CHF 5.25	Put	USD 26,700	USD 26,700	19 Mar 27	30 Mar 27	100
CH1631231003	10,000,000	Up to 10,000,000	CHF 5.68	Put	USD 26,750	USD 26,750	18 Dec 26	29 Dec 26	100
CH1631231011	10,000,000	Up to 10,000,000	CHF 6.10	Put	USD 26,800	USD 26,800	18 Dec 26	29 Dec 26	100
CH1631231029	10,000,000	Up to 10,000,000	CHF 6.10	Put	USD 26,800	USD 26,800	19 Mar 27	30 Mar 27	100
CH1631231037	10,000,000	Up to 10,000,000	CHF 6.94	Put	USD 26,900	USD 26,900	18 Dec 26	29 Dec 26	100
CH1631231045	10,000,000	Up to 10,000,000	CHF 6.94	Put	USD 26,900	USD 26,900	19 Mar 27	30 Mar 27	100
CH1631231052	10,000,000	Up to 10,000,000	CHF 7.78	Put	USD 27,000	USD 27,000	18 Dec 26	29 Dec 26	100
CH1631231060	10,000,000	Up to 10,000,000	CHF 7.78	Put	USD 27,000	USD 27,000	19 Mar 27	30 Mar 27	100
CH1631231078	10,000,000	Up to 10,000,000	CHF 8.62	Put	USD 27,100	USD 27,100	18 Dec 26	29 Dec 26	100
CH1631231086	10,000,000	Up to 10,000,000	CHF 8.62	Put	USD 27,100	USD 27,100	19 Mar 27	30 Mar 27	100
CH1631231094	10,000,000	Up to 10,000,000	CHF 9.46	Put	USD 27,200	USD 27,200	18 Dec 26	29 Dec 26	100
CH1631231102	10,000,000	Up to 10,000,000	CHF 9.46	Put	USD 27,200	USD 27,200	19 Mar 27	30 Mar 27	100
CH1631231110	10,000,000	Up to 10,000,000	CHF 10.30	Put	USD 27,300	USD 27,300	18 Dec 26	29 Dec 26	100
CH1631231128	10,000,000	Up to 10,000,000	CHF 10.30	Put	USD 27,300	USD 27,300	19 Mar 27	30 Mar 27	100
CH1631231136	10,000,000	Up to 10,000,000	CHF 11.14	Put	USD 27,400	USD 27,400	18 Dec 26	29 Dec 26	100
CH1631231144	10,000,000	Up to 10,000,000	CHF 11.14	Put	USD 27,400	USD 27,400	19 Mar 27	30 Mar 27	100
CH1631231151	10,000,000	Up to 10,000,000	CHF 11.98	Put	USD 27,500	USD 27,500	18 Dec 26	29 Dec 26	100
CH1631231169	10,000,000	Up to 10,000,000	CHF 11.98	Put	USD 27,500	USD 27,500	19 Mar 27	30 Mar 27	100
CH1631231177	10,000,000	Up to 10,000,000	CHF 12.82	Put	USD 27,600	USD 27,600	18 Dec 26	29 Dec 26	100
CH1631231185	10,000,000	Up to 10,000,000	CHF 12.82	Put	USD 27,600	USD 27,600	19 Mar 27	30 Mar 27	100
CH1631231193	10,000,000	Up to 10,000,000	CHF 13.66	Put	USD 27,700	USD 27,700	18 Dec 26	29 Dec 26	100
CH1631231201	10,000,000	Up to 10,000,000	CHF 13.66	Put	USD 27,700	USD 27,700	19 Mar 27	30 Mar 27	100
CH1631231219	10,000,000	Up to 10,000,000	CHF 14.50	Put	USD 27,800	USD 27,800	18 Dec 26	29 Dec 26	100
CH1631231227	10,000,000	Up to 10,000,000	CHF 14.50	Put	USD 27,800	USD 27,800	19 Mar 27	30 Mar 27	100
CH1631231235	10,000,000	Up to 10,000,000	CHF 14.46	Call	USD 5,400	USD 5,400	18 Dec 26	29 Dec 26	100
CH1631231243	10,000,000	Up to 10,000,000	CHF 12.78	Call	USD 5,600	USD 5,600	18 Dec 26	29 Dec 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1631231250	10,000,000	Up to 10,000,000	CHF 11.09	Call	USD 5,800	USD 5,800	18 Dec 26	29 Dec 26	100
CH1631231268	10,000,000	Up to 10,000,000	CHF 8.57	Call	USD 6,100	USD 6,100	18 Dec 26	29 Dec 26	100
CH1631231276	10,000,000	Up to 10,000,000	CHF 7.73	Call	USD 6,200	USD 6,200	18 Dec 26	29 Dec 26	100
CH1631231284	10,000,000	Up to 10,000,000	CHF 6.89	Call	USD 6,300	USD 6,300	18 Dec 26	29 Dec 26	100
CH1631231292	10,000,000	Up to 10,000,000	CHF 6.05	Call	USD 6,400	USD 6,400	18 Dec 26	29 Dec 26	100
CH1631231300	10,000,000	Up to 10,000,000	CHF 4.37	Call	USD 6,600	USD 6,600	18 Dec 26	29 Dec 26	100
CH1631231318	10,000,000	Up to 10,000,000	CHF 4.37	Call	USD 6,600	USD 6,600	19 Mar 27	30 Mar 27	100
CH1631231326	10,000,000	Up to 10,000,000	CHF 3.95	Call	USD 6,650	USD 6,650	18 Dec 26	29 Dec 26	100
CH1631231334	10,000,000	Up to 10,000,000	CHF 3.53	Call	USD 6,700	USD 6,700	18 Dec 26	29 Dec 26	100
CH1631231342	10,000,000	Up to 10,000,000	CHF 3.53	Call	USD 6,700	USD 6,700	19 Mar 27	30 Mar 27	100
CH1631231359	10,000,000	Up to 10,000,000	CHF 3.11	Call	USD 6,750	USD 6,750	18 Dec 26	29 Dec 26	100
CH1631231367	10,000,000	Up to 10,000,000	CHF 2.27	Call	USD 6,850	USD 6,850	18 Dec 26	29 Dec 26	100
CH1631231375	10,000,000	Up to 10,000,000	CHF 1.85	Call	USD 6,900	USD 6,900	19 Mar 27	30 Mar 27	100
CH1631231383	10,000,000	Up to 10,000,000	CHF 1.43	Call	USD 6,950	USD 6,950	18 Dec 26	29 Dec 26	100
CH1631231391	10,000,000	Up to 10,000,000	CHF 1.51	Put	USD 7,300	USD 7,300	18 Dec 26	29 Dec 26	100
CH1631231409	10,000,000	Up to 10,000,000	CHF 1.51	Put	USD 7,300	USD 7,300	19 Mar 27	30 Mar 27	100
CH1631231417	10,000,000	Up to 10,000,000	CHF 2.36	Put	USD 7,400	USD 7,400	18 Dec 26	29 Dec 26	100
CH1631231425	10,000,000	Up to 10,000,000	CHF 2.36	Put	USD 7,400	USD 7,400	19 Mar 27	30 Mar 27	100
CH1631231433	10,000,000	Up to 10,000,000	CHF 3.20	Put	USD 7,500	USD 7,500	18 Dec 26	29 Dec 26	100
CH1631231441	10,000,000	Up to 10,000,000	CHF 3.20	Put	USD 7,500	USD 7,500	19 Mar 27	30 Mar 27	100
CH1631231458	10,000,000	Up to 10,000,000	CHF 14.12	Put	USD 8,800	USD 8,800	18 Dec 26	29 Dec 26	100
CH1631231466	10,000,000	Up to 10,000,000	CHF 36.01	Call	CHF 11,000	CHF 11,000	19 Mar 27	30 Mar 27	100
CH1631231474	10,000,000	Up to 10,000,000	CHF 21.01	Call	CHF 12,500	CHF 12,500	19 Mar 27	30 Mar 27	100
CH1631231482	10,000,000	Up to 10,000,000	CHF 14.01	Call	CHF 13,200	CHF 13,200	19 Mar 27	30 Mar 27	100
CH1631231490	10,000,000	Up to 10,000,000	CHF 12.01	Call	CHF 13,400	CHF 13,400	19 Mar 27	30 Mar 27	100
CH1631231508	10,000,000	Up to 10,000,000	CHF 9.01	Call	CHF 13,700	CHF 13,700	19 Mar 27	30 Mar 27	100
CH1631231516	10,000,000	Up to 10,000,000	CHF 7.01	Call	CHF 13,900	CHF 13,900	19 Mar 27	30 Mar 27	100
CH1631231524	10,000,000	Up to 10,000,000	CHF 2.99	Put	CHF 14,900	CHF 14,900	18 Dec 26	29 Dec 26	100
CH1631231532	10,000,000	Up to 10,000,000	CHF 2.99	Put	CHF 14,900	CHF 14,900	19 Mar 27	30 Mar 27	100
CH1631231540	10,000,000	Up to 10,000,000	CHF 3.99	Put	CHF 15,000	CHF 15,000	18 Dec 26	29 Dec 26	100
CH1631231557	10,000,000	Up to 10,000,000	CHF 3.99	Put	CHF 15,000	CHF 15,000	19 Mar 27	30 Mar 27	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1631231565	10,000,000	Up to 10,000,000	CHF 4.99	Put	CHF 15,100	CHF 15,100	18 Dec 26	29 Dec 26	100
CH1631231573	10,000,000	Up to 10,000,000	CHF 4.99	Put	CHF 15,100	CHF 15,100	19 Mar 27	30 Mar 27	100
CH1631231581	10,000,000	Up to 10,000,000	CHF 5.99	Put	CHF 15,200	CHF 15,200	18 Dec 26	29 Dec 26	100
CH1631231599	10,000,000	Up to 10,000,000	CHF 5.99	Put	CHF 15,200	CHF 15,200	19 Mar 27	30 Mar 27	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631230344	163123034	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230351	163123035	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230369	163123036	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230377	163123037	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230385	163123038	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230393	163123039	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230401	163123040	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230419	163123041	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230427	163123042	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230435	163123043	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230443	163123044	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230450	163123045	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631230468	163123046	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230476	163123047	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230484	163123048	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230492	163123049	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230500	163123050	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230518	163123051	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230526	163123052	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230534	163123053	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230542	163123054	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230559	163123055	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230567	163123056	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230575	163123057	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230583	163123058	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230591	163123059	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230609	163123060	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230617	163123061	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230625	163123062	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230633	163123063	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631230641	163123064	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230658	163123065	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230666	163123066	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230674	163123067	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230682	163123068	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230690	163123069	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230708	163123070	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230716	163123071	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230724	163123072	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230732	163123073	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230740	163123074	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230757	163123075	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631230765	163123076	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230773	163123077	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230781	163123078	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230799	163123079	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230807	163123080	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230815	163123081	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631230823	163123082	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230831	163123083	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230849	163123084	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230856	163123085	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230864	163123086	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230872	163123087	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230880	163123088	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230898	163123089	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230906	163123090	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230914	163123091	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230922	163123092	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230930	163123093	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230948	163123094	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230955	163123095	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230963	163123096	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230971	163123097	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230989	163123098	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631230997	163123099	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631231003	163123100	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231011	163123101	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231029	163123102	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231037	163123103	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231045	163123104	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231052	163123105	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231060	163123106	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231078	163123107	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231086	163123108	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231094	163123109	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231102	163123110	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231110	163123111	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231128	163123112	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231136	163123113	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231144	163123114	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231151	163123115	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231169	163123116	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231177	163123117	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631231185	163123118	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231193	163123119	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231201	163123120	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231219	163123121	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231227	163123122	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631231235	163123123	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231243	163123124	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231250	163123125	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231268	163123126	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231276	163123127	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231284	163123128	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231292	163123129	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231300	163123130	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231318	163123131	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631231326	163123132	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231334	163123133	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231342	163123134	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231359	163123135	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231367	163123136	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231375	163123137	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231383	163123138	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231391	163123139	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231409	163123140	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231417	163123141	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231425	163123142	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231433	163123143	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231441	163123144	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
						("SPDJI")		Exchange Index)			
CH1631231458	163123145	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1631231466	163123146	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231474	163123147	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231482	163123148	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231490	163123149	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231508	163123150	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231516	163123151	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231524	163123152	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231532	163123153	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231540	163123154	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231557	163123155	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231565	163123156	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231573	163123157	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231581	163123158	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1631231599	163123159	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1.	**Issuer:**	BNP Paribas Issuance B.V.
2.	**Guarantor:**	BNP Paribas
3.	**Trade Date:**	20 November 2026.
4.	**Issue Date:**	23 November 2026.
5.	**Consolidation:**	Not applicable.
6.	**Type of Securities:**	(a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes. (b) The Securities are Index Securities. The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7.	**Form of Securities:**	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 Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14.	**Settlement Currency:**	The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15.	**Syndication:**	The Securities will be distributed on a non-syndicated basis.
16.	**Minimum Trading Size:**	Not applicable.
17.	**Security Agent:**	BNP Paribas, Paris, Zurich Branch.
18.	**Calculation Agent:**	BNP Paribas Financial Markets S.N.C. 20 boulevard des Italiens 75009 Paris, France.
19.	**Governing law:**	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:**	Applicable.
	(a) **Index/Basket of Indices/Index Sponsor(s):**	See the "Specific Provisions for each Series" above.

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

	Contract:	
23.	**Share Securities/ETI Share Securities:**	Not applicable.
24.	**ETI Securities:**	Not applicable.
25.	**Debt Securities:**	Not applicable.
26.	**Commodity Securities:**	Not applicable.
27.	**Inflation Index Securities:**	Not applicable.
28.	**Currency Securities:**	Not applicable.
29.	**Fund Securities:**	Not applicable.
30.	**Futures Securities:**	Not applicable.
31.	**OET Certificates:**	Not applicable.
32.	**Constant Leverage Securities:**	Not applicable.
33.	**Additional Disruption Events:**	Applicable.
34.	**Optional Additional Disruption Events:**	(a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event Increased Cost of Hedging Currency Event Loss of Stock Borrow Increased Cost of Stock Borrow (b) The Maximum Stock Loan Rate is 25%. The Initial Stock Loan Rate is 25%. (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35.	**Knock-in Event:**	Not applicable.
36.	**Knock-out Event:**	Applicable. **-In respect of Call Certificates:** A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level less than or equal to the Knock-out Level. **-In respect of Put Certificates:** A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level greater than or equal to the Knock-out Level.
(a)	**Level:**	Official level.
(b)	**Knock-Out Label**	See the "Specific Provisions for each Series" above.
(c)	**Knock-out Period Beginning Date:**	The Issue Date.
(d)	**Knock-out Period Beginning Date Day Convention:**	Applicable.

(e)	**Knock-out Determination Period:**	The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
(f)	**Knock-out Determination Day(s):**	Each Scheduled Trading Day in the Knock-out Determination Period.
(g)	**Knock-out Period Ending Date:**	The Redemption Valuation Date.
(h)	**Knock-out Period Ending Date Day Convention:**	Applicable.
(i)	**Knock-out Valuation Time:**	Any time on a Knock-out Determination Day.
(j)	**Knock-out Observation Price Source:**	Index Sponsor.
(k)	**Disruption Consequences:**	Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

38.	**Provisions relating to Certificates:**	Applicable.
(a)	**Notional Amount of each Certificate:**	Not applicable.
(b)	**Partly Paid Certificates:**	The Certificates are not Partly Paid Certificates.
(c)	**Interest:**	Not applicable.
(d)	**Accrual to Redemption:**	Not applicable.
(e)	**Fixed Rate Provisions:**	Not applicable.
(f)	**Floating Rate Provisions:**	Not applicable.
(g)	**Linked Interest Certificates:**	Not applicable.
(h)	**Index Linked Interest Certificates:**	Not applicable.
(i)	**Share Linked/ETI Share Linked Interest Certificates:**	Not applicable.
(j)	**ETI Linked Interest Certificates:**	Not applicable.
(k)	**Debt Linked Interest Certificates:**	Not applicable.
(l)	**Commodity Linked Interest Certificates:**	Not applicable.
(m)	**Inflation Index Linked Interest Certificates:**	Not applicable.
(n)	**Currency Linked Interest Certificates:**	Not applicable.
(o)	**Fund Linked Interest Certificates:**	Not applicable.
(p)	**Futures Linked Interest Certificates:**	Not applicable.
(q)	**Instalment Certificates:**	The Certificates are not Instalment Certificates.

(r) **Issuer Call Option:** Not applicable.

(s) **Holder Put Option:** Not applicable.

(t) **Automatic Early Redemption:** Applicable.

An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.

(i) **Automatic Early Redemption Amount:** 0 (zero)

(ii) **Automatic Early Redemption Date(s):** Not applicable.

(iii) **Automatic Early Redemption Level:** Knock-out Level.

(iv) **Automatic Early Redemption Date:** Not applicable.

(v) **Automatic Early Redemption Percentage:** Not applicable.

(vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.

(u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of *Call* Certificates:

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

-In respect of *Put* Certificates:

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

Where:

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

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

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

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

(v) **Strike Date:** Not applicable.

(w) **Redemption Valuation Date:** See the "Specific Provisions for each Series" above.

(x) **Averaging:** Averaging does not apply to the Securities.

(y) **Observation Dates:** Not applicable.

(z) **Observation Period:** Not applicable.

(aa)	**Settlement Business Day:**	Not applicable.
(bb)	**Cut-off Date:**	Not applicable.
39.	**Identification information of Holders:**	Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40.	**Selling Restrictions:**	
(a)	**Eligibility for sale of Securities in the United States:**	The Securities are not eligible for sale in the United States. Reg. S Compliance Category 2; TEFRA Not applicable
(b)	**Other Selling Restrictions:**	Not applicable.
41.	**Additional U.S. Federal income tax considerations:**	The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.
As Issuer:



By: .....
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. 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

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

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

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

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

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

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

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

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

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

Index Disclaimer

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

Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information concerning an Index.

DAX INDEX

This financial instrument is neither sponsored nor promoted, distributed or in any other manner supported by Deutsche Börse AG (the "Licensor"). The Licensor does not give any explicit or implicit warranty or representation, neither regarding the results deriving from the use of the Index and/or the Index Trademark nor regarding the Index value at a certain point in time or on a certain date nor in any other respect. The Index is calculated and published by the Licensor. Nevertheless, as far as admissible under statutory law the Licensor will not be liable vis-à-vis third parties for potential errors in the Index. Moreover, there is no obligation for the Licensor vis-à-vis third parties, including investors, to point out potential errors in the Index.

Neither the publication of the Index by the Licensor nor the granting of a license regarding the Index as well as the Index Trademark for the utilization in connection with the financial instrument or other securities or financial products, which one derived from the Index, represents a recommendation by the Licensor for a capital investment or contains in any manner a warranty or opinion by the Licensor with respect to the attractiveness of an investment in this product.

In its capacity as sole owner of all rights to the Index and the Index Trademark the Licensor has solely licensed to the issuer of the financial instrument and its affiliates the utilization of the Index and the Index Trademark as well as any reference to the Index and the Index Trademark in connection with the financial instrument.

NASDAQ 100® Index

The Product(s) is not sponsored, endorsed, sold or promoted by Nasdaq, Inc. or its affiliates (NASDAQ, with its affiliates, are referred to as the "Corporations"). The Corporations have not passed on the legality or suitability of, or the accuracy or adequacy of descriptions and disclosures relating to, the Product(s). The Corporations make no representation or warranty, express or implied to the owners of the Product(s) or any member of the public regarding the advisability of investing in securities generally or in the Product(s) particularly, or the ability of the Nasdaq-100 Index® to track general stock market performance. The Corporations' only relationship to BNP PARIBAS ("Licensee") is in the licensing of the Nasdaq®, Nasdaq-100®, and Nasdaq-100 Index® registered trademarks, and certain trade names of the Corporations and the use of the Nasdaq-100 Index® which is determined, composed and calculated by NASDAQ without regard to Licensee or the Product(s). NASDAQ has no obligation to take the needs of the Licensee or the owners of the Product(s) into consideration in determining, composing or calculating the Nasdaq-100 Index®. The Corporations are not responsible for and have not participated in the determination of the timing of, prices at, or quantities of the Product(s) to be issued or in the determination or calculation of the equation by which the Product(s) is to be converted into cash. The Corporations have no liability in connection with the administration, marketing or trading of the Product(s).

The Corporations do not guarantee the accuracy and/or uninterrupted calculation of the Nasdaq-100 index® or any data included therein. The Corporations make no warranty, express or implied, as to results to be obtained by Licensee, owners of the product(s), or any other person or entity from the use of the Nasdaq-100 Index® or any data included therein. The Corporations make no express or implied warranties, and expressly disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the Nasdaq-100 Index® or any data included therein. Without limiting any of the foregoing, in no event shall the Corporations have any liability for any lost profits or special, incidental, punitive, indirect, or consequential damages, even if notified of the possibility of such damages.

S&P 500® Index

The S&P 500® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJI"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's

Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBLITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

Swiss Market Index®

These Securities are not in any way sponsored, endorsed, sold or promoted by the SIX Swiss Exchange Ltd and the SIX Swiss Exchange Ltd makes no warranty or representation whatsoever, express or implied, either as to the results to be obtained from the use of the SMI® index (the "Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. However, the SIX Swiss Exchange Ltd shall not be liable (whether in negligence or otherwise) to any person for any error in the Index and the SIX Swiss Exchange Ltd shall not be under any obligation to advise any person of any error therein.

® SIX Group, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SMI, Swiss Market Index (SMI), SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics and COSI are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

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, Netherland. 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**	"Knock-Out Warrant (closed-end)" Certificates relating to an Index
B.5	**Issue Date**	23 November 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 (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA starting from the Issue Date.
C.2	**Admission to Trading/listing**	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.
C.3	**Clearing System**	SIX SIS Ltd., Olten, Switzerland
C.4	**Intermediary**	SIX SIS Ltd., Olten, Switzerland
C.5	**Selling restrictions**	As per the Base Prospectus.

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631230344	DAX®	CHF 54.68	CHF	30 March 2027
CH1631230351	DAX®	CHF 31.61	CHF	30 March 2027

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631230369	DAX®	CHF 21.46	CHF	30 March 2027
CH1631230377	DAX®	CHF 19.62	CHF	30 March 2027
CH1631230385	DAX®	CHF 15.92	CHF	30 March 2027
CH1631230393	DAX®	CHF 15	CHF	30 March 2027
CH1631230401	DAX®	CHF 14.08	CHF	30 March 2027
CH1631230419	DAX®	CHF 12.23	CHF	30 March 2027
CH1631230427	DAX®	CHF 11.31	CHF	30 March 2027
CH1631230435	DAX®	CHF 9.47	CHF	30 March 2027
CH1631230443	DAX®	CHF 7.62	CHF	30 March 2027
CH1631230450	DAX®	CHF 5.77	CHF	30 March 2027
CH1631230468	DAX®	CHF 3.93	CHF	30 March 2027
CH1631230476	DAX®	CHF 3.45	CHF	29 December 2026
CH1631230484	DAX®	CHF 3.45	CHF	30 March 2027
CH1631230492	DAX®	CHF 4.38	CHF	29 December 2026
CH1631230500	DAX®	CHF 4.38	CHF	30 March 2027
CH1631230518	DAX®	CHF 5.30	CHF	29 December 2026
CH1631230526	DAX®	CHF 5.30	CHF	30 March 2027
CH1631230534	DAX®	CHF 5.76	CHF	29 December 2026
CH1631230542	DAX®	CHF 6.22	CHF	29 December 2026
CH1631230559	DAX®	CHF 6.22	CHF	30 March 2027
CH1631230567	DAX®	CHF 7.15	CHF	29 December 2026
CH1631230575	DAX®	CHF 7.15	CHF	30 March 2027
CH1631230583	DAX®	CHF 8.07	CHF	29 December 2026
CH1631230591	DAX®	CHF 8.07	CHF	30 March 2027
CH1631230609	DAX®	CHF 8.99	CHF	29 December 2026
CH1631230617	DAX®	CHF 8.99	CHF	30 March 2027
CH1631230625	DAX®	CHF 9.91	CHF	29 December 2026
CH1631230633	DAX®	CHF 9.91	CHF	30 March 2027
CH1631230641	DAX®	CHF 10.84	CHF	29 December 2026
CH1631230658	DAX®	CHF 10.84	CHF	30 March 2027
CH1631230666	DAX®	CHF 11.76	CHF	29 December 2026
CH1631230674	DAX®	CHF 11.76	CHF	30 March 2027
CH1631230682	DAX®	CHF 12.68	CHF	29 December 2026
CH1631230690	DAX®	CHF 12.68	CHF	30 March 2027
CH1631230708	DAX®	CHF 13.60	CHF	29 December 2026
CH1631230716	DAX®	CHF 13.60	CHF	30 March 2027
CH1631230724	DAX®	CHF 14.53	CHF	29 December 2026
CH1631230732	DAX®	CHF 14.53	CHF	30 March 2027
CH1631230740	DAX®	CHF 17.30	CHF	29 December 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631230757	DAX®	CHF 17.30	CHF	30 March 2027
CH1631230765	Nasdaq-100 ®	CHF 51.07	CHF	29 December 2026
CH1631230773	Nasdaq-100 ®	CHF 51.07	CHF	30 March 2027
CH1631230781	Nasdaq-100 ®	CHF 30.05	CHF	29 December 2026
CH1631230799	Nasdaq-100 ®	CHF 30.05	CHF	30 March 2027
CH1631230807	Nasdaq-100 ®	CHF 20.81	CHF	29 December 2026
CH1631230815	Nasdaq-100 ®	CHF 20.81	CHF	30 March 2027
CH1631230823	Nasdaq-100 ®	CHF 19.12	CHF	29 December 2026
CH1631230831	Nasdaq-100 ®	CHF 19.12	CHF	30 March 2027
CH1631230849	Nasdaq-100 ®	CHF 15.76	CHF	29 December 2026
CH1631230856	Nasdaq-100 ®	CHF 15.76	CHF	30 March 2027
CH1631230864	Nasdaq-100 ®	CHF 14.92	CHF	29 December 2026
CH1631230872	Nasdaq-100 ®	CHF 14.92	CHF	30 March 2027
CH1631230880	Nasdaq-100 ®	CHF 14.08	CHF	30 March 2027
CH1631230898	Nasdaq-100 ®	CHF 12.40	CHF	30 March 2027
CH1631230906	Nasdaq-100 ®	CHF 11.56	CHF	29 December 2026
CH1631230914	Nasdaq-100 ®	CHF 11.56	CHF	30 March 2027
CH1631230922	Nasdaq-100 ®	CHF 9.88	CHF	29 December 2026
CH1631230930	Nasdaq-100 ®	CHF 9.88	CHF	30 March 2027
CH1631230948	Nasdaq-100 ®	CHF 8.20	CHF	30 March 2027
CH1631230955	Nasdaq-100 ®	CHF 6.51	CHF	30 March 2027
CH1631230963	Nasdaq-100 ®	CHF 4.41	CHF	29 December 2026
CH1631230971	Nasdaq-100 ®	CHF 3.57	CHF	29 December 2026
CH1631230989	Nasdaq-100 ®	CHF 5.25	CHF	29 December 2026
CH1631230997	Nasdaq-100 ®	CHF 5.25	CHF	30 March 2027
CH1631231003	Nasdaq-100 ®	CHF 5.68	CHF	29 December 2026
CH1631231011	Nasdaq-100 ®	CHF 6.10	CHF	29 December 2026
CH1631231029	Nasdaq-100 ®	CHF 6.10	CHF	30 March 2027
CH1631231037	Nasdaq-100 ®	CHF 6.94	CHF	29 December 2026
CH1631231045	Nasdaq-100 ®	CHF 6.94	CHF	30 March 2027
CH1631231052	Nasdaq-100 ®	CHF 7.78	CHF	29 December 2026
CH1631231060	Nasdaq-100 ®	CHF 7.78	CHF	30 March 2027
CH1631231078	Nasdaq-100 ®	CHF 8.62	CHF	29 December 2026
CH1631231086	Nasdaq-100 ®	CHF 8.62	CHF	30 March 2027
CH1631231094	Nasdaq-100 ®	CHF 9.46	CHF	29 December 2026
CH1631231102	Nasdaq-100 ®	CHF 9.46	CHF	30 March 2027
CH1631231110	Nasdaq-100 ®	CHF 10.30	CHF	29 December 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631231128	Nasdaq-100 ®	CHF 10.30	CHF	30 March 2027
CH1631231136	Nasdaq-100 ®	CHF 11.14	CHF	29 December 2026
CH1631231144	Nasdaq-100 ®	CHF 11.14	CHF	30 March 2027
CH1631231151	Nasdaq-100 ®	CHF 11.98	CHF	29 December 2026
CH1631231169	Nasdaq-100 ®	CHF 11.98	CHF	30 March 2027
CH1631231177	Nasdaq-100 ®	CHF 12.82	CHF	29 December 2026
CH1631231185	Nasdaq-100 ®	CHF 12.82	CHF	30 March 2027
CH1631231193	Nasdaq-100 ®	CHF 13.66	CHF	29 December 2026
CH1631231201	Nasdaq-100 ®	CHF 13.66	CHF	30 March 2027
CH1631231219	Nasdaq-100 ®	CHF 14.50	CHF	29 December 2026
CH1631231227	Nasdaq-100 ®	CHF 14.50	CHF	30 March 2027
CH1631231235	S&P 500®	CHF 14.46	CHF	29 December 2026
CH1631231243	S&P 500®	CHF 12.78	CHF	29 December 2026
CH1631231250	S&P 500®	CHF 11.09	CHF	29 December 2026
CH1631231268	S&P 500®	CHF 8.57	CHF	29 December 2026
CH1631231276	S&P 500®	CHF 7.73	CHF	29 December 2026
CH1631231284	S&P 500®	CHF 6.89	CHF	29 December 2026
CH1631231292	S&P 500®	CHF 6.05	CHF	29 December 2026
CH1631231300	S&P 500®	CHF 4.37	CHF	29 December 2026
CH1631231318	S&P 500®	CHF 4.37	CHF	30 March 2027
CH1631231326	S&P 500®	CHF 3.95	CHF	29 December 2026
CH1631231334	S&P 500®	CHF 3.53	CHF	29 December 2026
CH1631231342	S&P 500®	CHF 3.53	CHF	30 March 2027
CH1631231359	S&P 500®	CHF 3.11	CHF	29 December 2026
CH1631231367	S&P 500®	CHF 2.27	CHF	29 December 2026
CH1631231375	S&P 500®	CHF 1.85	CHF	30 March 2027
CH1631231383	S&P 500®	CHF 1.43	CHF	29 December 2026
CH1631231391	S&P 500®	CHF 1.51	CHF	29 December 2026
CH1631231409	S&P 500®	CHF 1.51	CHF	30 March 2027
CH1631231417	S&P 500®	CHF 2.36	CHF	29 December 2026
CH1631231425	S&P 500®	CHF 2.36	CHF	30 March 2027
CH1631231433	S&P 500®	CHF 3.20	CHF	29 December 2026
CH1631231441	S&P 500®	CHF 3.20	CHF	30 March 2027
CH1631231458	S&P 500®	CHF 14.12	CHF	29 December 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631231466	Swiss Market Index®	CHF 36.01	CHF	30 March 2027
CH1631231474	Swiss Market Index®	CHF 21.01	CHF	30 March 2027
CH1631231482	Swiss Market Index®	CHF 14.01	CHF	30 March 2027
CH1631231490	Swiss Market Index®	CHF 12.01	CHF	30 March 2027
CH1631231508	Swiss Market Index®	CHF 9.01	CHF	30 March 2027
CH1631231516	Swiss Market Index®	CHF 7.01	CHF	30 March 2027
CH1631231524	Swiss Market Index®	CHF 2.99	CHF	29 December 2026
CH1631231532	Swiss Market Index®	CHF 2.99	CHF	30 March 2027
CH1631231540	Swiss Market Index®	CHF 3.99	CHF	29 December 2026
CH1631231557	Swiss Market Index®	CHF 3.99	CHF	30 March 2027
CH1631231565	Swiss Market Index®	CHF 4.99	CHF	29 December 2026
CH1631231573	Swiss Market Index®	CHF 4.99	CHF	30 March 2027
CH1631231581	Swiss Market Index®	CHF 5.99	CHF	29 December 2026
CH1631231599	Swiss Market Index®	CHF 5.99	CHF	30 March 2027