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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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" 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	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)
CH1631231607	10,000,000	Up to 10,000,000	CHF 1.80	Put	EUR 8,150.000	Downwards to the next 3 digits (0.0010 points)	EUR 8,150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231615	10,000,000	Up to 10,000,000	CHF 2.27	Put	EUR 8,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 8,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231623	10,000,000	Up to 10,000,000	CHF 2.73	Put	EUR 8,250.000	Downwards to the next 3 digits (0.0010 points)	EUR 8,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231631	10,000,000	Up to 10,000,000	CHF 3.19	Put	EUR 8,300.000	Downwards to the next 3 digits (0.0010 points)	EUR 8,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231649	10,000,000	Up to 10,000,000	CHF 2.31	Put	EUR 25,180.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231656	10,000,000	Up to 10,000,000	CHF 2.49	Put	EUR 25,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231664	10,000,000	Up to 10,000,000	CHF 2.68	Put	EUR 25,220.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
CH1631231672	10,000,000	Up to 10,000,000	CHF 2.86	Put	EUR 25,240.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231680	10,000,000	Up to 10,000,000	CHF 2.95	Put	EUR 25,250.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231698	10,000,000	Up to 10,000,000	CHF 3.05	Put	EUR 25,260.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231706	10,000,000	Up to 10,000,000	CHF 3.23	Put	EUR 25,280.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231714	10,000,000	Up to 10,000,000	CHF 3.41	Put	EUR 25,300.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231722	10,000,000	Up to 10,000,000	CHF 3.60	Put	EUR 25,320.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231730	10,000,000	Up to 10,000,000	CHF 3.78	Put	EUR 25,340.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,340.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231748	10,000,000	Up to 10,000,000	CHF 3.88	Put	EUR 25,350.000	Downwards to the next 3 digits	EUR 25,350.000	Downwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
						(0.0010 points)		(0.0010 points)											
CH1631231755	10,000,000	Up to 10,000,000	CHF 3.97	Put	EUR 25,360.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231763	10,000,000	Up to 10,000,000	CHF 4.15	Put	EUR 25,380.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231771	10,000,000	Up to 10,000,000	CHF 4.34	Put	EUR 25,400.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231789	10,000,000	Up to 10,000,000	CHF 4.52	Put	EUR 25,420.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,420.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231797	10,000,000	Up to 10,000,000	CHF 4.71	Put	EUR 25,440.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,440.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231805	10,000,000	Up to 10,000,000	CHF 4.80	Put	EUR 25,450.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231813	10,000,000	Up to 10,000,000	CHF 4.89	Put	EUR 25,460.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,460.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
CH1631231821	10,000,000	Up to 10,000,000	CHF 5.08	Put	EUR 25,480.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,480.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231839	10,000,000	Up to 10,000,000	CHF 5.26	Put	EUR 25,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231847	10,000,000	Up to 10,000,000	CHF 5.44	Put	EUR 25,520.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,520.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231854	10,000,000	Up to 10,000,000	CHF 5.63	Put	EUR 25,540.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,540.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231862	10,000,000	Up to 10,000,000	CHF 5.72	Put	EUR 25,550.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,550.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231870	10,000,000	Up to 10,000,000	CHF 6.18	Put	EUR 25,600.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231888	10,000,000	Up to 10,000,000	CHF 6.64	Put	EUR 25,650.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231896	10,000,000	Up to 10,000,000	CHF 7.11	Put	EUR 25,700.000	Downwards to the next 3 digits	EUR 25,700.000	Downwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
						(0.0010 points)		(0.0010 points)											
CH1631231904	10,000,000	Up to 10,000,000	CHF 7.57	Put	EUR 25,750.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231912	10,000,000	Up to 10,000,000	CHF 8.03	Put	EUR 25,800.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231920	10,000,000	Up to 10,000,000	CHF 8.49	Put	EUR 25,850.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231938	10,000,000	Up to 10,000,000	CHF 8.95	Put	EUR 25,900.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231946	10,000,000	Up to 10,000,000	CHF 9.41	Put	EUR 25,950.000	Downwards to the next 3 digits (0.0010 points)	EUR 25,950.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231953	10,000,000	Up to 10,000,000	CHF 9.87	Put	EUR 26,000.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1631231961	10,000,000	Up to 10,000,000	CHF 10.33	Put	EUR 26,050.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
CH1631231979	10,000,000	Up to 10,000,000	CHF 0.84	Put	USD 50,000.000	Downwards to the next 3 digits (0.0010 points)	USD 50,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631231987	10,000,000	Up to 10,000,000	CHF 0.93	Put	USD 50,100.000	Downwards to the next 3 digits (0.0010 points)	USD 50,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631231995	10,000,000	Up to 10,000,000	CHF 1.01	Put	USD 50,200.000	Downwards to the next 3 digits (0.0010 points)	USD 50,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232001	10,000,000	Up to 10,000,000	CHF 1.10	Put	USD 50,300.000	Downwards to the next 3 digits (0.0010 points)	USD 50,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232019	10,000,000	Up to 10,000,000	CHF 1.18	Put	USD 50,400.000	Downwards to the next 3 digits (0.0010 points)	USD 50,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232027	10,000,000	Up to 10,000,000	CHF 1.26	Put	USD 50,500.000	Downwards to the next 3 digits (0.0010 points)	USD 50,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232035	10,000,000	Up to 10,000,000	CHF 1.35	Put	USD 50,600.000	Downwards to the next 3 digits (0.0010 points)	USD 50,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232043	10,000,000	Up to 10,000,000	CHF 1.43	Put	USD 50,700.000	Downwards to the next 3 digits	USD 50,700.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	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)											
CH1631232050	10,000,000	Up to 10,000,000	CHF 1.52	Put	USD 50,800.000	Downwards to the next 3 digits (0.0010 points)	USD 50,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232068	10,000,000	Up to 10,000,000	CHF 1.60	Put	USD 50,900.000	Downwards to the next 3 digits (0.0010 points)	USD 50,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232076	10,000,000	Up to 10,000,000	CHF 1.69	Put	USD 51,000.000	Downwards to the next 3 digits (0.0010 points)	USD 51,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232084	10,000,000	Up to 10,000,000	CHF 1.77	Put	USD 51,100.000	Downwards to the next 3 digits (0.0010 points)	USD 51,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232092	10,000,000	Up to 10,000,000	CHF 1.85	Put	USD 51,200.000	Downwards to the next 3 digits (0.0010 points)	USD 51,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232100	10,000,000	Up to 10,000,000	CHF 1.94	Put	USD 51,300.000	Downwards to the next 3 digits (0.0010 points)	USD 51,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1631232118	10,000,000	Up to 10,000,000	CHF 2.02	Put	USD 51,400.000	Downwards to the next 3 digits (0.0010 points)	USD 51,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	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)
CH1631232126	10,000,000	Up to 10,000,000	CHF 2.31	Put	USD 26,350.000	Downwards to the next 3 digits (0.0010 points)	USD 26,350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232134	10,000,000	Up to 10,000,000	CHF 2.73	Put	USD 26,400.000	Downwards to the next 3 digits (0.0010 points)	USD 26,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232142	10,000,000	Up to 10,000,000	CHF 3.15	Put	USD 26,450.000	Downwards to the next 3 digits (0.0010 points)	USD 26,450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232159	10,000,000	Up to 10,000,000	CHF 3.57	Put	USD 26,500.000	Downwards to the next 3 digits (0.0010 points)	USD 26,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232167	10,000,000	Up to 10,000,000	CHF 3.99	Put	USD 26,550.000	Downwards to the next 3 digits (0.0010 points)	USD 26,550.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232175	10,000,000	Up to 10,000,000	CHF 4.41	Put	USD 26,600.000	Downwards to the next 3 digits (0.0010 points)	USD 26,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232183	10,000,000	Up to 10,000,000	CHF 4.83	Put	USD 26,650.000	Downwards to the next 3 digits (0.0010 points)	USD 26,650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232191	10,000,000	Up to 10,000,000	CHF 5.25	Put	USD 26,700.000	Downwards to the next 3 digits	USD 26,700.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1631232209	10,000,000	Up to 10,000,000	CHF 5.67	Put	USD 26,750.000	Downwards to the next 3 digits (0.0010 points)	USD 26,750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232217	10,000,000	Up to 10,000,000	CHF 6.09	Put	USD 26,800.000	Downwards to the next 3 digits (0.0010 points)	USD 26,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232225	10,000,000	Up to 10,000,000	CHF 6.51	Put	USD 26,850.000	Downwards to the next 3 digits (0.0010 points)	USD 26,850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232233	10,000,000	Up to 10,000,000	CHF 6.93	Put	USD 26,900.000	Downwards to the next 3 digits (0.0010 points)	USD 26,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232241	10,000,000	Up to 10,000,000	CHF 7.36	Put	USD 26,950.000	Downwards to the next 3 digits (0.0010 points)	USD 26,950.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232258	10,000,000	Up to 10,000,000	CHF 7.78	Put	USD 27,000.000	Downwards to the next 3 digits (0.0010 points)	USD 27,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232266	10,000,000	Up to 10,000,000	CHF 8.20	Put	USD 27,050.000	Downwards to the next 3 digits (0.0010 points)	USD 27,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)
CH1631232274	10,000,000	Up to 10,000,000	CHF 8.62	Put	USD 27,100.000	Downwards to the next 3 digits (0.0010 points)	USD 27,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232282	10,000,000	Up to 10,000,000	CHF 9.04	Put	USD 27,150.000	Downwards to the next 3 digits (0.0010 points)	USD 27,150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232290	10,000,000	Up to 10,000,000	CHF 9.46	Put	USD 27,200.000	Downwards to the next 3 digits (0.0010 points)	USD 27,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232308	10,000,000	Up to 10,000,000	CHF 9.88	Put	USD 27,250.000	Downwards to the next 3 digits (0.0010 points)	USD 27,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232316	10,000,000	Up to 10,000,000	CHF 10.30	Put	USD 27,300.000	Downwards to the next 3 digits (0.0010 points)	USD 27,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232324	10,000,000	Up to 10,000,000	CHF 10.72	Put	USD 27,350.000	Downwards to the next 3 digits (0.0010 points)	USD 27,350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232332	10,000,000	Up to 10,000,000	CHF 11.14	Put	USD 27,400.000	Downwards to the next 3 digits (0.0010 points)	USD 27,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232340	10,000,000	Up to 10,000,000	CHF 11.98	Put	USD 27,500.000	Downwards to the next 3 digits	USD 27,500.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)
						(0.0010 points)		(0.0010 points)											
CH1631232357	10,000,000	Up to 10,000,000	CHF 12.82	Put	USD 27,600.000	Downwards to the next 3 digits (0.0010 points)	USD 27,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232365	10,000,000	Up to 10,000,000	CHF 13.66	Put	USD 27,700.000	Downwards to the next 3 digits (0.0010 points)	USD 27,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232373	10,000,000	Up to 10,000,000	CHF 1.35	Put	USD 7,280.000	Downwards to the next 3 digits (0.0010 points)	USD 7,280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232381	10,000,000	Up to 10,000,000	CHF 1.51	Put	USD 7,300.000	Downwards to the next 3 digits (0.0010 points)	USD 7,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232399	10,000,000	Up to 10,000,000	CHF 1.68	Put	USD 7,320.000	Downwards to the next 3 digits (0.0010 points)	USD 7,320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232407	10,000,000	Up to 10,000,000	CHF 1.85	Put	USD 7,340.000	Downwards to the next 3 digits (0.0010 points)	USD 7,340.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232415	10,000,000	Up to 10,000,000	CHF 2.02	Put	USD 7,360.000	Downwards to the next 3 digits (0.0010 points)	USD 7,360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)
CH1631232423	10,000,000	Up to 10,000,000	CHF 2.19	Put	USD 7,380.000	Downwards to the next 3 digits (0.0010 points)	USD 7,380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232431	10,000,000	Up to 10,000,000	CHF 2.35	Put	USD 7,400.000	Downwards to the next 3 digits (0.0010 points)	USD 7,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232449	10,000,000	Up to 10,000,000	CHF 2.52	Put	USD 7,420.000	Downwards to the next 3 digits (0.0010 points)	USD 7,420.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232456	10,000,000	Up to 10,000,000	CHF 2.69	Put	USD 7,440.000	Downwards to the next 3 digits (0.0010 points)	USD 7,440.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232464	10,000,000	Up to 10,000,000	CHF 2.86	Put	USD 7,460.000	Downwards to the next 3 digits (0.0010 points)	USD 7,460.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232472	10,000,000	Up to 10,000,000	CHF 3.20	Put	USD 7,500.000	Downwards to the next 3 digits (0.0010 points)	USD 7,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1631232480	10,000,000	Up to 10,000,000	CHF 1.47	Put	CHF 14,750.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232498	10,000,000	Up to 10,000,000	CHF 1.57	Put	CHF 14,760.000	Downwards to the next 3 digits	CHF 14,760.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1631232506	10,000,000	Up to 10,000,000	CHF 1.77	Put	CHF 14,780.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,780.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232514	10,000,000	Up to 10,000,000	CHF 1.97	Put	CHF 14,800.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232522	10,000,000	Up to 10,000,000	CHF 2.17	Put	CHF 14,820.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,820.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232530	10,000,000	Up to 10,000,000	CHF 2.37	Put	CHF 14,840.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,840.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232548	10,000,000	Up to 10,000,000	CHF 2.47	Put	CHF 14,850.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232555	10,000,000	Up to 10,000,000	CHF 2.57	Put	CHF 14,860.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,860.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232563	10,000,000	Up to 10,000,000	CHF 2.77	Put	CHF 14,880.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,880.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-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)
CH1631232571	10,000,000	Up to 10,000,000	CHF 2.97	Put	CHF 14,900.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1631232589	10,000,000	Up to 10,000,000	CHF 3.47	Put	CHF 14,950.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,950.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No

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
CH1631231607	163123160	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631231615	163123161	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631231623	163123162	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631231631	163123163	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631231649	163123164	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231656	163123165	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231664	163123166	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231672	163123167	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
CH1631231680	163123168	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231698	163123169	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231706	163123170	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231714	163123171	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231722	163123172	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231730	163123173	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231748	163123174	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231755	163123175	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231763	163123176	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231771	163123177	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231789	163123178	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231797	163123179	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231805	163123180	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231813	163123181	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231821	163123182	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231839	163123183	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231847	163123184	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231854	163123185	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
CH1631231862	163123186	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231870	163123187	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231888	163123188	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231896	163123189	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231904	163123190	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231912	163123191	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231920	163123192	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231938	163123193	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231946	163123194	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231953	163123195	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231961	163123196	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1631231979	163123197	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631231987	163123198	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631231995	163123199	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232001	163123200	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232019	163123201	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232027	163123202	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232035	163123203	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232043	163123204	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232050	163123205	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232068	163123206	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232076	163123207	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232084	163123208	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232092	163123209	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232100	163123210	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232118	163123211	Dow Jones Industrial Average®	USD	US2605661048	.DJI	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
CH1631232126	163123212	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232134	163123213	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232142	163123214	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232159	163123215	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
CH1631232167	163123216	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232175	163123217	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232183	163123218	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232191	163123219	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232209	163123220	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232217	163123221	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232225	163123222	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232233	163123223	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232241	163123224	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232258	163123225	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232266	163123226	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232274	163123227	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232282	163123228	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232290	163123229	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232308	163123230	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232316	163123231	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232324	163123232	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232332	163123233	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
CH1631232340	163123234	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232357	163123235	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232365	163123236	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631232373	163123237	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
CH1631232381	163123238	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
CH1631232399	163123239	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
CH1631232407	163123240	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
CH1631232415	163123241	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
CH1631232423	163123242	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
CH1631232431	163123243	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
CH1631232449	163123244	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
CH1631232456	163123245	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
CH1631232464	163123246	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
CH1631232472	163123247	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)			
CH1631232480	163123248	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
CH1631232498	163123249	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
CH1631232506	163123250	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
CH1631232514	163123251	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
CH1631232522	163123252	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
CH1631232530	163123253	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
CH1631232548	163123254	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
CH1631232555	163123255	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
CH1631232563	163123256	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
CH1631232571	163123257	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
CH1631232589	163123258	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. (b) The Securities are Index Securities. The Certificates are OET Certificates and are OET Put Certificates. The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) and Annex 10 (*Additional Terms and Conditions for OET Certificates*) 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.	**Conversion Rate:**	The Conversion 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:**	As set out in sub-paragraph (b) of the definition of "Settlement Price" provided in Condition 1 of Annex 1 - Additional Terms and Conditions for Index Securities.
(i)	**Disrupted Day:**	As per Conditions.
(j)	**Specified Maximum Days of Disruption:**	Twenty (20) Scheduled Trading Days.
(k)	**Valuation Time:**	The Scheduled Closing Time as defined in Condition 1.
(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:**	Not applicable.
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:**	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:**	Official level.
(iv)	**Observation Price Source:**	Index Sponsor.
(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 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 *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 *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 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 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 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.

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 "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 Index 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 Index 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 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.

CAC 40 INDEX

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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" 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
CH1631231607	CAC 40®	CHF 1.80	CHF	Open End
CH1631231615	CAC 40®	CHF 2.27	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631231623	CAC 40®	CHF 2.73	CHF	Open End
CH1631231631	CAC 40®	CHF 3.19	CHF	Open End
CH1631231649	DAX®	CHF 2.31	CHF	Open End
CH1631231656	DAX®	CHF 2.49	CHF	Open End
CH1631231664	DAX®	CHF 2.68	CHF	Open End
CH1631231672	DAX®	CHF 2.86	CHF	Open End
CH1631231680	DAX®	CHF 2.95	CHF	Open End
CH1631231698	DAX®	CHF 3.05	CHF	Open End
CH1631231706	DAX®	CHF 3.23	CHF	Open End
CH1631231714	DAX®	CHF 3.41	CHF	Open End
CH1631231722	DAX®	CHF 3.60	CHF	Open End
CH1631231730	DAX®	CHF 3.78	CHF	Open End
CH1631231748	DAX®	CHF 3.88	CHF	Open End
CH1631231755	DAX®	CHF 3.97	CHF	Open End
CH1631231763	DAX®	CHF 4.15	CHF	Open End
CH1631231771	DAX®	CHF 4.34	CHF	Open End
CH1631231789	DAX®	CHF 4.52	CHF	Open End
CH1631231797	DAX®	CHF 4.71	CHF	Open End
CH1631231805	DAX®	CHF 4.80	CHF	Open End
CH1631231813	DAX®	CHF 4.89	CHF	Open End
CH1631231821	DAX®	CHF 5.08	CHF	Open End
CH1631231839	DAX®	CHF 5.26	CHF	Open End
CH1631231847	DAX®	CHF 5.44	CHF	Open End
CH1631231854	DAX®	CHF 5.63	CHF	Open End
CH1631231862	DAX®	CHF 5.72	CHF	Open End
CH1631231870	DAX®	CHF 6.18	CHF	Open End
CH1631231888	DAX®	CHF 6.64	CHF	Open End
CH1631231896	DAX®	CHF 7.11	CHF	Open End
CH1631231904	DAX®	CHF 7.57	CHF	Open End
CH1631231912	DAX®	CHF 8.03	CHF	Open End
CH1631231920	DAX®	CHF 8.49	CHF	Open End
CH1631231938	DAX®	CHF 8.95	CHF	Open End
CH1631231946	DAX®	CHF 9.41	CHF	Open End
CH1631231953	DAX®	CHF 9.87	CHF	Open End
CH1631231961	DAX®	CHF 10.33	CHF	Open End
CH1631231979	Dow Jones Industrial Average®	CHF 0.84	CHF	Open End
CH1631231987	Dow Jones Industrial Average®	CHF 0.93	CHF	Open End
CH1631231995	Dow Jones Industrial Average®	CHF 1.01	CHF	Open End
CH1631232001	Dow Jones Industrial Average®	CHF 1.10	CHF	Open End
CH1631232019	Dow Jones Industrial Average®	CHF 1.18	CHF	Open End
CH1631232027	Dow Jones Industrial Average®	CHF 1.26	CHF	Open End
CH1631232035	Dow Jones Industrial Average®	CHF 1.35	CHF	Open End
CH1631232043	Dow Jones Industrial Average®	CHF 1.43	CHF	Open End
CH1631232050	Dow Jones Industrial Average®	CHF 1.52	CHF	Open End
CH1631232068	Dow Jones Industrial Average®	CHF 1.60	CHF	Open End
CH1631232076	Dow Jones Industrial Average®	CHF 1.69	CHF	Open End
CH1631232084	Dow Jones Industrial Average®	CHF 1.77	CHF	Open End
CH1631232092	Dow Jones Industrial Average®	CHF 1.85	CHF	Open End
CH1631232100	Dow Jones Industrial Average®	CHF 1.94	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1631232118	Dow Jones Industrial Average®	CHF 2.02	CHF	Open End
CH1631232126	Nasdaq-100 ®	CHF 2.31	CHF	Open End
CH1631232134	Nasdaq-100 ®	CHF 2.73	CHF	Open End
CH1631232142	Nasdaq-100 ®	CHF 3.15	CHF	Open End
CH1631232159	Nasdaq-100 ®	CHF 3.57	CHF	Open End
CH1631232167	Nasdaq-100 ®	CHF 3.99	CHF	Open End
CH1631232175	Nasdaq-100 ®	CHF 4.41	CHF	Open End
CH1631232183	Nasdaq-100 ®	CHF 4.83	CHF	Open End
CH1631232191	Nasdaq-100 ®	CHF 5.25	CHF	Open End
CH1631232209	Nasdaq-100 ®	CHF 5.67	CHF	Open End
CH1631232217	Nasdaq-100 ®	CHF 6.09	CHF	Open End
CH1631232225	Nasdaq-100 ®	CHF 6.51	CHF	Open End
CH1631232233	Nasdaq-100 ®	CHF 6.93	CHF	Open End
CH1631232241	Nasdaq-100 ®	CHF 7.36	CHF	Open End
CH1631232258	Nasdaq-100 ®	CHF 7.78	CHF	Open End
CH1631232266	Nasdaq-100 ®	CHF 8.20	CHF	Open End
CH1631232274	Nasdaq-100 ®	CHF 8.62	CHF	Open End
CH1631232282	Nasdaq-100 ®	CHF 9.04	CHF	Open End
CH1631232290	Nasdaq-100 ®	CHF 9.46	CHF	Open End
CH1631232308	Nasdaq-100 ®	CHF 9.88	CHF	Open End
CH1631232316	Nasdaq-100 ®	CHF 10.30	CHF	Open End
CH1631232324	Nasdaq-100 ®	CHF 10.72	CHF	Open End
CH1631232332	Nasdaq-100 ®	CHF 11.14	CHF	Open End
CH1631232340	Nasdaq-100 ®	CHF 11.98	CHF	Open End
CH1631232357	Nasdaq-100 ®	CHF 12.82	CHF	Open End
CH1631232365	Nasdaq-100 ®	CHF 13.66	CHF	Open End
CH1631232373	S&P 500®	CHF 1.35	CHF	Open End
CH1631232381	S&P 500®	CHF 1.51	CHF	Open End
CH1631232399	S&P 500®	CHF 1.68	CHF	Open End
CH1631232407	S&P 500®	CHF 1.85	CHF	Open End
CH1631232415	S&P 500®	CHF 2.02	CHF	Open End
CH1631232423	S&P 500®	CHF 2.19	CHF	Open End
CH1631232431	S&P 500®	CHF 2.35	CHF	Open End
CH1631232449	S&P 500®	CHF 2.52	CHF	Open End
CH1631232456	S&P 500®	CHF 2.69	CHF	Open End
CH1631232464	S&P 500®	CHF 2.86	CHF	Open End
CH1631232472	S&P 500®	CHF 3.20	CHF	Open End
CH1631232480	Swiss Market Index®	CHF 1.47	CHF	Open End
CH1631232498	Swiss Market Index®	CHF 1.57	CHF	Open End
CH1631232506	Swiss Market Index®	CHF 1.77	CHF	Open End
CH1631232514	Swiss Market Index®	CHF 1.97	CHF	Open End
CH1631232522	Swiss Market Index®	CHF 2.17	CHF	Open End
CH1631232530	Swiss Market Index®	CHF 2.37	CHF	Open End
CH1631232548	Swiss Market Index®	CHF 2.47	CHF	Open End
CH1631232555	Swiss Market Index®	CHF 2.57	CHF	Open End
CH1631232563	Swiss Market Index®	CHF 2.77	CHF	Open End
CH1631232571	Swiss Market Index®	CHF 2.97	CHF	Open End
CH1631232589	Swiss Market Index®	CHF 3.47	CHF	Open End