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(as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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**") 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	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1631233868	10,000,000	Up to 10,000,000	1	CHF 7.03	Call	USD 26,400	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631233876	10,000,000	Up to 10,000,000	1	CHF 7.48	Call	USD 26,300	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631233884	10,000,000	Up to 10,000,000	1	CHF 7.94	Call	USD 26,200	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631233892	10,000,000	Up to 10,000,000	1	CHF 8.42	Call	USD 26,100	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631233900	10,000,000	Up to 10,000,000	1	CHF 9.93	Call	USD 25,800	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631233918	10,000,000	Up to 10,000,000	1	CHF 8.79	Call	USD 26,600	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233926	10,000,000	Up to 10,000,000	1	CHF 9.68	Call	USD 26,400	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233934	10,000,000	Up to 10,000,000	1	CHF 10.14	Call	USD 26,300	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233942	10,000,000	Up to 10,000,000	1	CHF 10.61	Call	USD 26,200	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233959	10,000,000	Up to 10,000,000	1	CHF 11.10	Call	USD 26,100	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233967	10,000,000	Up to 10,000,000	1	CHF 12.61	Call	USD 25,800	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233975	10,000,000	Up to 10,000,000	1	CHF 13.67	Call	USD 25,600	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233983	10,000,000	Up to 10,000,000	1	CHF 20.15	Call	USD 24,500	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631233991	10,000,000	Up to 10,000,000	1	CHF 23.39	Call	USD 24,000	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234007	10,000,000	Up to 10,000,000	1	CHF 11.44	Call	USD 26,600	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234015	10,000,000	Up to 10,000,000	1	CHF 12.35	Call	USD 26,400	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234023	10,000,000	Up to 10,000,000	1	CHF 12.81	Call	USD 26,300	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234031	10,000,000	Up to 10,000,000	1	CHF 13.29	Call	USD 26,200	February 2027	Chicago Mercantile	19 February 2027	26 February 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Exchange (CME)			
CH1631234049	10,000,000	Up to 10,000,000	1	CHF 13.77	Call	USD 26,100	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234056	10,000,000	Up to 10,000,000	1	CHF 15.28	Call	USD 25,800	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234064	10,000,000	Up to 10,000,000	1	CHF 16.32	Call	USD 25,600	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234072	10,000,000	Up to 10,000,000	1	CHF 25.75	Call	USD 24,000	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234080	10,000,000	Up to 10,000,000	1	CHF 29.03	Call	USD 23,500	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234098	10,000,000	Up to 10,000,000	1	CHF 14.24	Call	USD 26,400	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234106	10,000,000	Up to 10,000,000	1	CHF 14.70	Call	USD 26,300	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234114	10,000,000	Up to 10,000,000	1	CHF 15.18	Call	USD 26,200	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234122	10,000,000	Up to 10,000,000	1	CHF 15.66	Call	USD 26,100	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234130	10,000,000	Up to 10,000,000	1	CHF 18.19	Call	USD 25,600	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234148	10,000,000	Up to 10,000,000	1	CHF 24.38	Call	USD 24,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234155	10,000,000	Up to 10,000,000	1	CHF 27.43	Call	USD 24,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234163	10,000,000	Up to 10,000,000	1	CHF 19.43	Call	USD 26,400	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234171	10,000,000	Up to 10,000,000	1	CHF 20.38	Call	USD 26,200	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234189	10,000,000	Up to 10,000,000	1	CHF 22.34	Call	USD 25,800	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234197	10,000,000	Up to 10,000,000	1	CHF 26.53	Call	USD 25,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234205	10,000,000	Up to 10,000,000	1	CHF 23.42	Call	USD 26,500	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234213	10,000,000	Up to 10,000,000	1	CHF 23.89	Call	USD 26,400	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1631234221	10,000,000	Up to 10,000,000	1	CHF 24.83	Call	USD 26,200	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234239	10,000,000	Up to 10,000,000	1	CHF 26.77	Call	USD 25,800	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234247	10,000,000	Up to 10,000,000	1	CHF 30.89	Call	USD 25,000	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234254	10,000,000	Up to 10,000,000	1	CHF 27.81	Call	USD 26,400	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234262	10,000,000	Up to 10,000,000	1	CHF 28.74	Call	USD 26,200	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234270	10,000,000	Up to 10,000,000	1	CHF 30.67	Call	USD 25,800	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234288	10,000,000	Up to 10,000,000	1	CHF 31.66	Call	USD 25,600	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234296	10,000,000	Up to 10,000,000	1	CHF 32.16	Call	USD 25,500	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234304	10,000,000	Up to 10,000,000	1	CHF 34.72	Call	USD 25,000	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234312	10,000,000	Up to 10,000,000	1	CHF 6.73	Put	USD 25,700	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631234320	10,000,000	Up to 10,000,000	1	CHF 7.03	Put	USD 25,800	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631234338	10,000,000	Up to 10,000,000	1	CHF 7.35	Put	USD 25,900	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631234346	10,000,000	Up to 10,000,000	1	CHF 8.03	Put	USD 26,100	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1631234353	10,000,000	Up to 10,000,000	1	CHF 4.62	Put	USD 24,000	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234361	10,000,000	Up to 10,000,000	1	CHF 5.55	Put	USD 24,500	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234379	10,000,000	Up to 10,000,000	1	CHF 7.69	Put	USD 25,400	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234387	10,000,000	Up to 10,000,000	1	CHF 8.26	Put	USD 25,600	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234395	10,000,000	Up to 10,000,000	1	CHF 8.56	Put	USD 25,700	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234403	10,000,000	Up to 10,000,000	1	CHF 8.87	Put	USD 25,800	January 2027	Chicago Mercantile	15 January 2027	22 January 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Exchange (CME)			
CH1631234411	10,000,000	Up to 10,000,000	1	CHF 9.19	Put	USD 25,900	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234429	10,000,000	Up to 10,000,000	1	CHF 9.86	Put	USD 26,100	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234437	10,000,000	Up to 10,000,000	1	CHF 10.22	Put	USD 26,200	January 2027	Chicago Mercantile Exchange (CME)	15 January 2027	22 January 2027	100
CH1631234445	10,000,000	Up to 10,000,000	1	CHF 5.29	Put	USD 23,500	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234452	10,000,000	Up to 10,000,000	1	CHF 6.18	Put	USD 24,000	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234460	10,000,000	Up to 10,000,000	1	CHF 9.47	Put	USD 25,400	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234478	10,000,000	Up to 10,000,000	1	CHF 10.06	Put	USD 25,600	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234486	10,000,000	Up to 10,000,000	1	CHF 10.36	Put	USD 25,700	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234494	10,000,000	Up to 10,000,000	1	CHF 10.67	Put	USD 25,800	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234502	10,000,000	Up to 10,000,000	1	CHF 11	Put	USD 25,900	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234510	10,000,000	Up to 10,000,000	1	CHF 11.66	Put	USD 26,100	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234528	10,000,000	Up to 10,000,000	1	CHF 12.01	Put	USD 26,200	February 2027	Chicago Mercantile Exchange (CME)	19 February 2027	26 February 2027	100
CH1631234536	10,000,000	Up to 10,000,000	1	CHF 7.28	Put	USD 24,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234544	10,000,000	Up to 10,000,000	1	CHF 10.70	Put	USD 25,400	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234551	10,000,000	Up to 10,000,000	1	CHF 11.29	Put	USD 25,600	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234569	10,000,000	Up to 10,000,000	1	CHF 11.60	Put	USD 25,700	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234577	10,000,000	Up to 10,000,000	1	CHF 11.92	Put	USD 25,800	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234585	10,000,000	Up to 10,000,000	1	CHF 12.24	Put	USD 25,900	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1631234593	10,000,000	Up to 10,000,000	1	CHF 12.91	Put	USD 26,100	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1631234601	10,000,000	Up to 10,000,000	1	CHF 12.35	Put	USD 25,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234619	10,000,000	Up to 10,000,000	1	CHF 14.71	Put	USD 25,800	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234627	10,000,000	Up to 10,000,000	1	CHF 16.02	Put	USD 26,200	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234635	10,000,000	Up to 10,000,000	1	CHF 16.72	Put	USD 26,400	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1631234643	10,000,000	Up to 10,000,000	1	CHF 14.38	Put	USD 25,000	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234650	10,000,000	Up to 10,000,000	1	CHF 16.73	Put	USD 25,800	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234668	10,000,000	Up to 10,000,000	1	CHF 18.02	Put	USD 26,200	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234676	10,000,000	Up to 10,000,000	1	CHF 18.70	Put	USD 26,400	September 2027	Chicago Mercantile Exchange (CME)	17 September 2027	24 September 2027	100
CH1631234684	10,000,000	Up to 10,000,000	1	CHF 15.96	Put	USD 25,000	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234692	10,000,000	Up to 10,000,000	1	CHF 17.39	Put	USD 25,500	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234700	10,000,000	Up to 10,000,000	1	CHF 19.56	Put	USD 26,200	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234718	10,000,000	Up to 10,000,000	1	CHF 20.22	Put	USD 26,400	December 2027	Chicago Mercantile Exchange (CME)	17 December 2027	27 December 2027	100
CH1631234726	10,000,000	Up to 10,000,000	1	CHF 1.61	Call	USD 7,150	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1631234734	10,000,000	Up to 10,000,000	1	CHF 3.17	Call	USD 7,150	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1631234742	10,000,000	Up to 10,000,000	1	CHF 4.09	Call	USD 7,200	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1631234759	10,000,000	Up to 10,000,000	1	CHF 4.62	Call	USD 7,100	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1631234767	10,000,000	Up to 10,000,000	1	CHF 5.14	Call	USD 7,200	September 2027	CBOE (Chicago Board Options Exchange)	17 September 2027	24 September 2027	100
CH1631234775	10,000,000	Up to 10,000,000	1	CHF 5.67	Call	USD 7,100	September 2027	CBOE (Chicago Board	17 September 2027	24 September 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Options Exchange)			
CH1631234783	10,000,000	Up to 10,000,000	1	CHF 7.68	Call	USD 6,900	December 2027	CBOE (Chicago Board Options Exchange)	17 December 2027	27 December 2027	100
CH1631234791	10,000,000	Up to 10,000,000	1	CHF 8.25	Call	USD 6,800	December 2027	CBOE (Chicago Board Options Exchange)	17 December 2027	27 December 2027	100
CH1631234809	10,000,000	Up to 10,000,000	1	CHF 1.42	Put	USD 7,050	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1631234817	10,000,000	Up to 10,000,000	1	CHF 1.72	Put	USD 7,150	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1631234825	10,000,000	Up to 10,000,000	1	CHF 2.44	Put	USD 7,050	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1631234833	10,000,000	Up to 10,000,000	1	CHF 2.57	Put	USD 7,100	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1631234841	10,000,000	Up to 10,000,000	1	CHF 2.72	Put	USD 7,150	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1631234858	10,000,000	Up to 10,000,000	1	CHF 3.18	Put	USD 7,100	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1631234866	10,000,000	Up to 10,000,000	1	CHF 3.47	Put	USD 7,200	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1631234874	10,000,000	Up to 10,000,000	1	CHF 3.63	Put	USD 7,100	September 2027	CBOE (Chicago Board Options Exchange)	17 September 2027	24 September 2027	100
CH1631234882	10,000,000	Up to 10,000,000	1	CHF 3.91	Put	USD 7,200	September 2027	CBOE (Chicago Board Options Exchange)	17 September 2027	24 September 2027	100
CH1631234890	10,000,000	Up to 10,000,000	1	CHF 3.25	Put	USD 6,800	December 2027	CBOE (Chicago Board Options Exchange)	17 December 2027	27 December 2027	100
CH1631234908	10,000,000	Up to 10,000,000	1	CHF 3.47	Put	USD 6,900	December 2027	CBOE (Chicago Board Options Exchange)	17 December 2027	27 December 2027	100
CH1631234916	10,000,000	Up to 10,000,000	1	CHF 4.45	Call	CHF 14,650	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631234924	10,000,000	Up to 10,000,000	1	CHF 5	Call	CHF 14,550	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631234932	10,000,000	Up to 10,000,000	1	CHF 5.28	Call	CHF 14,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631234940	10,000,000	Up to 10,000,000	1	CHF 7.16	Call	CHF 14,200	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631234957	10,000,000	Up to 10,000,000	1	CHF 6.49	Call	CHF 14,650	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631234965	10,000,000	Up to 10,000,000	1	CHF 7	Call	CHF 14,550	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631234973	10,000,000	Up to 10,000,000	1	CHF 7.26	Call	CHF 14,500	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631234981	10,000,000	Up to 10,000,000	1	CHF 10.18	Call	CHF 14,000	September 2027	Eurex	17 September 2027	24 September 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1631234999	10,000,000	Up to 10,000,000	1	CHF 11.49	Call	CHF 13,800	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235004	10,000,000	Up to 10,000,000	1	CHF 7.53	Call	CHF 14,700	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235012	10,000,000	Up to 10,000,000	1	CHF 8.57	Call	CHF 14,500	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235020	10,000,000	Up to 10,000,000	1	CHF 12.76	Call	CHF 13,800	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235038	10,000,000	Up to 10,000,000	1	CHF 14.11	Call	CHF 13,600	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235046	10,000,000	Up to 10,000,000	1	CHF 3.88	Put	CHF 14,200	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631235053	10,000,000	Up to 10,000,000	1	CHF 4.22	Put	CHF 14,300	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631235061	10,000,000	Up to 10,000,000	1	CHF 5	Put	CHF 14,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631235079	10,000,000	Up to 10,000,000	1	CHF 5.22	Put	CHF 14,550	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631235087	10,000,000	Up to 10,000,000	1	CHF 5.67	Put	CHF 14,650	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1631235095	10,000,000	Up to 10,000,000	1	CHF 5.71	Put	CHF 13,800	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235103	10,000,000	Up to 10,000,000	1	CHF 6.40	Put	CHF 14,000	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235111	10,000,000	Up to 10,000,000	1	CHF 7.58	Put	CHF 14,300	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235129	10,000,000	Up to 10,000,000	1	CHF 8.47	Put	CHF 14,500	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235137	10,000,000	Up to 10,000,000	1	CHF 8.71	Put	CHF 14,550	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235145	10,000,000	Up to 10,000,000	1	CHF 9.20	Put	CHF 14,650	September 2027	Eurex	17 September 2027	24 September 2027	100
CH1631235152	10,000,000	Up to 10,000,000	1	CHF 6.05	Put	CHF 13,600	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235160	10,000,000	Up to 10,000,000	1	CHF 6.70	Put	CHF 13,800	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235178	10,000,000	Up to 10,000,000	1	CHF 9.48	Put	CHF 14,500	December 2027	Eurex	17 December 2027	27 December 2027	100
CH1631235186	10,000,000	Up to 10,000,000	1	CHF 10.44	Put	CHF 14,700	December 2027	Eurex	17 December 2027	27 December 2027	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
CH1631233868	163123386	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233876	163123387	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233884	16312338	Nasdaq-100 ®	USD	US631101102	.NDX	NASDAQ Group	https://indexes.nasdaq	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
	8			6		Inc	omx.com				
CH1631233892	163123389	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233900	163123390	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233918	163123391	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233926	163123392	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233934	163123393	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233942	163123394	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233959	163123395	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233967	163123396	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233975	163123397	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233983	163123398	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631233991	163123399	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234007	163123400	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234015	163123401	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234023	163123402	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234031	163123403	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234049	163123404	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234056	163123405	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
CH1631234064	163123406	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234072	163123407	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234080	163123408	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234098	163123409	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234106	163123410	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234114	163123411	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234122	163123412	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234130	163123413	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234148	163123414	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234155	163123415	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234163	163123416	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234171	163123417	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234189	163123418	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234197	163123419	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234205	163123420	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234213	163123421	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234221	163123422	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234239	163123423	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
CH1631234247	163123424	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234254	163123425	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234262	163123426	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234270	163123427	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234288	163123428	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234296	163123429	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234304	163123430	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234312	163123431	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234320	163123432	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234338	163123433	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234346	163123434	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234353	163123435	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234361	163123436	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234379	163123437	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234387	163123438	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234395	163123439	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234403	163123440	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234411	163123441	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
CH1631234429	163123442	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234437	163123443	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234445	163123444	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234452	163123445	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234460	163123446	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234478	163123447	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234486	163123448	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234494	163123449	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234502	163123450	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234510	163123451	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234528	163123452	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234536	163123453	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234544	163123454	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234551	163123455	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234569	163123456	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234577	163123457	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234585	163123458	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234593	163123459	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
CH1631234601	163123460	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234619	163123461	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234627	163123462	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234635	163123463	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234643	163123464	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234650	163123465	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234668	163123466	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234676	163123467	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234684	163123468	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234692	163123469	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234700	163123470	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234718	163123471	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1631234726	163123472	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
CH1631234734	163123473	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
CH1631234742	163123474	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
CH1631234759	163123475	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
CH1631234767	163123476	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
CH1631234775	163123477	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
CH1631234783	163123478	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
CH1631234791	163123479	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
CH1631234809	163123480	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
CH1631234817	163123481	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
CH1631234825	163123482	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
CH1631234833	163123483	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
CH1631234841	163123484	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
CH1631234858	163123485	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
CH1631234866	163123486	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
CH1631234874	163123487	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
CH1631234882	163123488	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)			
CH1631234890	163123489	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
CH1631234908	163123490	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
CH1631234916	163123491	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
CH1631234924	163123492	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
CH1631234932	163123493	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
CH1631234940	163123494	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
CH1631234957	163123495	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
CH1631234965	163123496	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
CH1631234973	163123497	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
CH1631234981	163123498	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
CH1631234999	163123499	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
CH1631235004	163123500	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
CH1631235012	163123501	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
CH1631235020	163123502	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
CH1631235038	163123503	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
CH1631235046	163123504	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
CH1631235053	163123505	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-	SIX Swiss Exchange AG	www.six-swiss-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1631235061	163123506	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
CH1631235079	163123507	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
CH1631235087	163123508	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
CH1631235095	163123509	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
CH1631235103	163123510	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
CH1631235111	163123511	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
CH1631235129	163123512	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
CH1631235137	163123513	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
CH1631235145	163123514	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
CH1631235152	163123515	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
CH1631235160	163123516	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
CH1631235178	163123517	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
CH1631235186	163123518	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) Warrants. (b) The Securities are Index Securities. The Securities are "European Style" Warrants. Automatic Exercise applies. 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**	See the "Specific Provisions for each Series" above.

	Indices/Index Sponsor(s):	
(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 Valuation Date.
(l)	**Index Correction Period:**	As per Conditions.
(m)	**Other terms or special conditions:**	Not applicable.
(n)	**Additional provisions applicable to Custom Indices:**	Not applicable.
(o)	**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.
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%.
35.	**Knock-in Event:**	Not applicable.
36.	**Knock-out Event:**	Not applicable.

PROVISIONS RELATING TO WARRANTS

37.	**Provisions relating to Warrants:**	Applicable.
(a)	**Units:**	Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above.
(b)	**Minimum Exercise Number:**	The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof.
(c)	**Maximum Exercise Number:**	Not applicable.
(d)	**Exercise Price(s):**	The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above.
(e)	**Exercise Date:**	The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day.
(f)	**Exercise Period:**	Not applicable.
(g)	**Valuation Date:**	The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20.
(h)	**Strike Date:**	Not applicable.
(i)	**Averaging:**	Averaging does not apply to the Warrants.
(j)	**Observation Dates:**	Not applicable.

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

(l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:

-in respect of *Call* Warrants:

Max [0 ; Settlement Price Final - Exercise Price] / [Parity x Exchange Rate Final]

-in respect of *Put* warrants:

Max [0 ; Exercise Price - Settlement Price Final] / [Parity x Exchange Rate Final]

Where:

Settlement Price Final means the Settlement Price on the Valuation Date.

Exercise Price means as set out in "Specific Provisions for each Series" above.

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

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

(m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** 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 Call or Put Warrant is a leveraged Warrant 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 Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange 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.

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**	Warrants.
B.4	**Product Name**	"European Style" Warrants relating to an Index
B.5	**Issue Date**	23 November 2026
B.6	**Settlement 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
CH1631233868	Nasdaq-100 ®	CHF 7.03	CHF	29 December 2026
CH1631233876	Nasdaq-100 ®	CHF 7.48	CHF	29 December

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1631233884	Nasdaq-100 ®	CHF 7.94	CHF	29 December 2026
CH1631233892	Nasdaq-100 ®	CHF 8.42	CHF	29 December 2026
CH1631233900	Nasdaq-100 ®	CHF 9.93	CHF	29 December 2026
CH1631233918	Nasdaq-100 ®	CHF 8.79	CHF	22 January 2027
CH1631233926	Nasdaq-100 ®	CHF 9.68	CHF	22 January 2027
CH1631233934	Nasdaq-100 ®	CHF 10.14	CHF	22 January 2027
CH1631233942	Nasdaq-100 ®	CHF 10.61	CHF	22 January 2027
CH1631233959	Nasdaq-100 ®	CHF 11.10	CHF	22 January 2027
CH1631233967	Nasdaq-100 ®	CHF 12.61	CHF	22 January 2027
CH1631233975	Nasdaq-100 ®	CHF 13.67	CHF	22 January 2027
CH1631233983	Nasdaq-100 ®	CHF 20.15	CHF	22 January 2027
CH1631233991	Nasdaq-100 ®	CHF 23.39	CHF	22 January 2027
CH1631234007	Nasdaq-100 ®	CHF 11.44	CHF	26 February 2027
CH1631234015	Nasdaq-100 ®	CHF 12.35	CHF	26 February 2027
CH1631234023	Nasdaq-100 ®	CHF 12.81	CHF	26 February 2027
CH1631234031	Nasdaq-100 ®	CHF 13.29	CHF	26 February 2027
CH1631234049	Nasdaq-100 ®	CHF 13.77	CHF	26 February 2027
CH1631234056	Nasdaq-100 ®	CHF 15.28	CHF	26 February 2027
CH1631234064	Nasdaq-100 ®	CHF 16.32	CHF	26 February 2027
CH1631234072	Nasdaq-100 ®	CHF 25.75	CHF	26 February 2027
CH1631234080	Nasdaq-100 ®	CHF 29.03	CHF	26 February 2027
CH1631234098	Nasdaq-100 ®	CHF 14.24	CHF	30 March 2027
CH1631234106	Nasdaq-100 ®	CHF 14.70	CHF	30 March 2027
CH1631234114	Nasdaq-100 ®	CHF 15.18	CHF	30 March 2027
CH1631234122	Nasdaq-100 ®	CHF 15.66	CHF	30 March 2027
CH1631234130	Nasdaq-100 ®	CHF 18.19	CHF	30 March 2027
CH1631234148	Nasdaq-100 ®	CHF 24.38	CHF	30 March 2027
CH1631234155	Nasdaq-100 ®	CHF 27.43	CHF	30 March 2027
CH1631234163	Nasdaq-100 ®	CHF 19.43	CHF	24 June 2027
CH1631234171	Nasdaq-100 ®	CHF 20.38	CHF	24 June 2027
CH1631234189	Nasdaq-100 ®	CHF 22.34	CHF	24 June 2027
CH1631234197	Nasdaq-100 ®	CHF 26.53	CHF	24 June 2027
CH1631234205	Nasdaq-100 ®	CHF 23.42	CHF	24 September 2027
CH1631234213	Nasdaq-100 ®	CHF 23.89	CHF	24 September 2027
CH1631234221	Nasdaq-100 ®	CHF 24.83	CHF	24 September 2027
CH1631234239	Nasdaq-100 ®	CHF 26.77	CHF	24 September 2027
CH1631234247	Nasdaq-100 ®	CHF 30.89	CHF	24 September 2027
CH1631234254	Nasdaq-100 ®	CHF 27.81	CHF	27 December 2027
CH1631234262	Nasdaq-100 ®	CHF 28.74	CHF	27 December 2027
CH1631234270	Nasdaq-100 ®	CHF 30.67	CHF	27 December 2027
CH1631234288	Nasdaq-100 ®	CHF 31.66	CHF	27 December

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2027
CH1631234296	Nasdaq-100 ®	CHF 32.16	CHF	27 December 2027
CH1631234304	Nasdaq-100 ®	CHF 34.72	CHF	27 December 2027
CH1631234312	Nasdaq-100 ®	CHF 6.73	CHF	29 December 2026
CH1631234320	Nasdaq-100 ®	CHF 7.03	CHF	29 December 2026
CH1631234338	Nasdaq-100 ®	CHF 7.35	CHF	29 December 2026
CH1631234346	Nasdaq-100 ®	CHF 8.03	CHF	29 December 2026
CH1631234353	Nasdaq-100 ®	CHF 4.62	CHF	22 January 2027
CH1631234361	Nasdaq-100 ®	CHF 5.55	CHF	22 January 2027
CH1631234379	Nasdaq-100 ®	CHF 7.69	CHF	22 January 2027
CH1631234387	Nasdaq-100 ®	CHF 8.26	CHF	22 January 2027
CH1631234395	Nasdaq-100 ®	CHF 8.56	CHF	22 January 2027
CH1631234403	Nasdaq-100 ®	CHF 8.87	CHF	22 January 2027
CH1631234411	Nasdaq-100 ®	CHF 9.19	CHF	22 January 2027
CH1631234429	Nasdaq-100 ®	CHF 9.86	CHF	22 January 2027
CH1631234437	Nasdaq-100 ®	CHF 10.22	CHF	22 January 2027
CH1631234445	Nasdaq-100 ®	CHF 5.29	CHF	26 February 2027
CH1631234452	Nasdaq-100 ®	CHF 6.18	CHF	26 February 2027
CH1631234460	Nasdaq-100 ®	CHF 9.47	CHF	26 February 2027
CH1631234478	Nasdaq-100 ®	CHF 10.06	CHF	26 February 2027
CH1631234486	Nasdaq-100 ®	CHF 10.36	CHF	26 February 2027
CH1631234494	Nasdaq-100 ®	CHF 10.67	CHF	26 February 2027
CH1631234502	Nasdaq-100 ®	CHF 11	CHF	26 February 2027
CH1631234510	Nasdaq-100 ®	CHF 11.66	CHF	26 February 2027
CH1631234528	Nasdaq-100 ®	CHF 12.01	CHF	26 February 2027
CH1631234536	Nasdaq-100 ®	CHF 7.28	CHF	30 March 2027
CH1631234544	Nasdaq-100 ®	CHF 10.70	CHF	30 March 2027
CH1631234551	Nasdaq-100 ®	CHF 11.29	CHF	30 March 2027
CH1631234569	Nasdaq-100 ®	CHF 11.60	CHF	30 March 2027
CH1631234577	Nasdaq-100 ®	CHF 11.92	CHF	30 March 2027
CH1631234585	Nasdaq-100 ®	CHF 12.24	CHF	30 March 2027
CH1631234593	Nasdaq-100 ®	CHF 12.91	CHF	30 March 2027
CH1631234601	Nasdaq-100 ®	CHF 12.35	CHF	24 June 2027
CH1631234619	Nasdaq-100 ®	CHF 14.71	CHF	24 June 2027
CH1631234627	Nasdaq-100 ®	CHF 16.02	CHF	24 June 2027
CH1631234635	Nasdaq-100 ®	CHF 16.72	CHF	24 June 2027
CH1631234643	Nasdaq-100 ®	CHF 14.38	CHF	24 September 2027
CH1631234650	Nasdaq-100 ®	CHF 16.73	CHF	24 September 2027
CH1631234668	Nasdaq-100 ®	CHF 18.02	CHF	24 September 2027
CH1631234676	Nasdaq-100 ®	CHF 18.70	CHF	24 September 2027
CH1631234684	Nasdaq-100 ®	CHF 15.96	CHF	27 December 2027
CH1631234692	Nasdaq-100 ®	CHF 17.39	CHF	27 December

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2027
CH1631234700	Nasdaq-100 ®	CHF 19.56	CHF	27 December 2027
CH1631234718	Nasdaq-100 ®	CHF 20.22	CHF	27 December 2027
CH1631234726	S&P 500®	CHF 1.61	CHF	29 December 2026
CH1631234734	S&P 500®	CHF 3.17	CHF	30 March 2027
CH1631234742	S&P 500®	CHF 4.09	CHF	24 June 2027
CH1631234759	S&P 500®	CHF 4.62	CHF	24 June 2027
CH1631234767	S&P 500®	CHF 5.14	CHF	24 September 2027
CH1631234775	S&P 500®	CHF 5.67	CHF	24 September 2027
CH1631234783	S&P 500®	CHF 7.68	CHF	27 December 2027
CH1631234791	S&P 500®	CHF 8.25	CHF	27 December 2027
CH1631234809	S&P 500®	CHF 1.42	CHF	29 December 2026
CH1631234817	S&P 500®	CHF 1.72	CHF	29 December 2026
CH1631234825	S&P 500®	CHF 2.44	CHF	30 March 2027
CH1631234833	S&P 500®	CHF 2.57	CHF	30 March 2027
CH1631234841	S&P 500®	CHF 2.72	CHF	30 March 2027
CH1631234858	S&P 500®	CHF 3.18	CHF	24 June 2027
CH1631234866	S&P 500®	CHF 3.47	CHF	24 June 2027
CH1631234874	S&P 500®	CHF 3.63	CHF	24 September 2027
CH1631234882	S&P 500®	CHF 3.91	CHF	24 September 2027
CH1631234890	S&P 500®	CHF 3.25	CHF	27 December 2027
CH1631234908	S&P 500®	CHF 3.47	CHF	27 December 2027
CH1631234916	Swiss Market Index®	CHF 4.45	CHF	30 March 2027
CH1631234924	Swiss Market Index®	CHF 5	CHF	30 March 2027
CH1631234932	Swiss Market Index®	CHF 5.28	CHF	30 March 2027
CH1631234940	Swiss Market Index®	CHF 7.16	CHF	30 March 2027
CH1631234957	Swiss Market Index®	CHF 6.49	CHF	24 September 2027
CH1631234965	Swiss Market Index®	CHF 7	CHF	24 September 2027
CH1631234973	Swiss Market Index®	CHF 7.26	CHF	24 September 2027
CH1631234981	Swiss Market Index®	CHF 10.18	CHF	24 September 2027
CH1631234999	Swiss Market Index®	CHF 11.49	CHF	24 September 2027
CH1631235004	Swiss Market Index®	CHF 7.53	CHF	27 December 2027
CH1631235012	Swiss Market Index®	CHF 8.57	CHF	27 December 2027
CH1631235020	Swiss Market Index®	CHF 12.76	CHF	27 December 2027
CH1631235038	Swiss Market Index®	CHF 14.11	CHF	27 December

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2027
CH1631235046	Swiss Market Index®	CHF 3.88	CHF	30 March 2027
CH1631235053	Swiss Market Index®	CHF 4.22	CHF	30 March 2027
CH1631235061	Swiss Market Index®	CHF 5	CHF	30 March 2027
CH1631235079	Swiss Market Index®	CHF 5.22	CHF	30 March 2027
CH1631235087	Swiss Market Index®	CHF 5.67	CHF	30 March 2027
CH1631235095	Swiss Market Index®	CHF 5.71	CHF	24 September 2027
CH1631235103	Swiss Market Index®	CHF 6.40	CHF	24 September 2027
CH1631235111	Swiss Market Index®	CHF 7.58	CHF	24 September 2027
CH1631235129	Swiss Market Index®	CHF 8.47	CHF	24 September 2027
CH1631235137	Swiss Market Index®	CHF 8.71	CHF	24 September 2027
CH1631235145	Swiss Market Index®	CHF 9.20	CHF	24 September 2027
CH1631235152	Swiss Market Index®	CHF 6.05	CHF	27 December 2027
CH1631235160	Swiss Market Index®	CHF 6.70	CHF	27 December 2027
CH1631235178	Swiss Market Index®	CHF 9.48	CHF	27 December 2027
CH1631235186	Swiss Market Index®	CHF 10.44	CHF	27 December 2027