

## FINAL TERMS FOR W&C SECURITIES

**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

**PROHIBITION OF SALES TO UK RETAIL INVESTORS** - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA. Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

**MiFID II product governance / Retail investors, professional investors and ECPs only target market** - Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities, taking into account the five categories in item 19 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 3 August 2023, has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate – investment advice, portfolio management, and non-advised sales, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

## FINAL TERMS DATED AS OF 24 JUNE 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

**BNP Paribas**  
(incorporated in France)  
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

### "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 19 September 2025, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 19 September 2025 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**") 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](http://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](http://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
CH1578844453	10,000,000	10,000,000	1	CHF 1.03	Call	USD 52,200	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	1,000
CH1578844461	10,000,000	10,000,000	1	CHF 0.71	Call	USD 55,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844479	10,000,000	10,000,000	1	CHF 0.84	Call	USD 55,000	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844487	10,000,000	10,000,000	1	CHF 0.98	Call	USD 54,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844495	10,000,000	10,000,000	1	CHF 1.32	Call	USD 53,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844503	10,000,000	10,000,000	1	CHF 1.51	Call	USD 53,000	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844511	10,000,000	10,000,000	1	CHF 1.72	Call	USD 52,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844529	10,000,000	10,000,000	1	CHF 1.85	Call	USD 52,200	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844537	10,000,000	10,000,000	1	CHF 2.03	Call	USD 51,800	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844545	10,000,000	10,000,000	1	CHF 2.13	Call	USD 51,600	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844552	10,000,000	10,000,000	1	CHF 2.23	Call	USD 51,400	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844560	10,000,000	10,000,000	1	CHF 2.33	Call	USD 51,200	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844578	10,000,000	10,000,000	1	CHF 3.26	Call	USD 49,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844586	10,000,000	10,000,000	1	CHF 1.08	Call	USD 56,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1578844594	10,000,000	10,000,000	1	CHF 2.83	Call	USD 51,500	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1578844602	10,000,000	10,000,000	1	CHF 1.58	Call	USD 56,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844610	10,000,000	10,000,000	1	CHF 2.29	Call	USD 54,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844628	10,000,000	10,000,000	1	CHF 3.18	Call	USD 52,000	June 2027	CBOE (Chicago Board	17 June 2027	24 June 2027	1,000

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								Options Exchange)			
CH1578844636	10,000,000	10,000,000	1	CHF 3.42	Call	USD 51,500	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844644	10,000,000	10,000,000	1	CHF 3.67	Call	USD 51,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844651	10,000,000	10,000,000	1	CHF 4.21	Call	USD 50,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844669	10,000,000	10,000,000	1	CHF 1.11	Put	USD 51,600	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	1,000
CH1578844677	10,000,000	10,000,000	1	CHF 1.08	Put	USD 49,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844685	10,000,000	10,000,000	1	CHF 1.39	Put	USD 50,800	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844693	10,000,000	10,000,000	1	CHF 1.50	Put	USD 51,200	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844701	10,000,000	10,000,000	1	CHF 1.56	Put	USD 51,400	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844719	10,000,000	10,000,000	1	CHF 1.62	Put	USD 51,600	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844727	10,000,000	10,000,000	1	CHF 1.92	Put	USD 52,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844735	10,000,000	10,000,000	1	CHF 2.11	Put	USD 53,000	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844743	10,000,000	10,000,000	1	CHF 2.32	Put	USD 53,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844750	10,000,000	10,000,000	1	CHF 2.78	Put	USD 54,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844768	10,000,000	10,000,000	1	CHF 3.03	Put	USD 55,000	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844776	10,000,000	10,000,000	1	CHF 3.30	Put	USD 55,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	1,000
CH1578844784	10,000,000	10,000,000	1	CHF 1.87	Put	USD 51,500	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1578844792	10,000,000	10,000,000	1	CHF 3.66	Put	USD 56,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1578844800	10,000,000	10,000,000	1	CHF 1.74	Put	USD 50,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000

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CH1578844818	10,000,000	10,000,000	1	CHF 1.98	Put	USD 51,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844826	10,000,000	10,000,000	1	CHF 2.11	Put	USD 51,500	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844834	10,000,000	10,000,000	1	CHF 2.26	Put	USD 52,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844842	10,000,000	10,000,000	1	CHF 2.93	Put	USD 54,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844859	10,000,000	10,000,000	1	CHF 3.77	Put	USD 56,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	1,000
CH1578844867	10,000,000	10,000,000	1	CHF 24.58	Call	USD 27,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1578844875	10,000,000	10,000,000	1	CHF 6.81	Call	USD 33,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844883	10,000,000	10,000,000	1	CHF 9.25	Call	USD 32,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844891	10,000,000	10,000,000	1	CHF 12.33	Call	USD 31,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844909	10,000,000	10,000,000	1	CHF 17.30	Call	USD 30,200	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844917	10,000,000	10,000,000	1	CHF 18.60	Call	USD 29,900	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844925	10,000,000	10,000,000	1	CHF 19.50	Call	USD 29,700	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844933	10,000,000	10,000,000	1	CHF 20.42	Call	USD 29,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844941	10,000,000	10,000,000	1	CHF 25.38	Call	USD 28,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844958	10,000,000	10,000,000	1	CHF 28.06	Call	USD 28,000	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578844966	10,000,000	10,000,000	1	CHF 12.77	Call	USD 33,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578844974	10,000,000	10,000,000	1	CHF 19.54	Call	USD 31,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578844982	10,000,000	10,000,000	1	CHF 24.58	Call	USD 29,800	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578844990	10,000,000	10,000,000	1	CHF 25.49	Call	USD 29,600	March 2027	Chicago Mercantile	19 March 2027	30 March 2027	100

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								Exchange (CME)			
CH1578845005	10,000,000	10,000,000	1	CHF 26.42	Call	USD 29,400	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845013	10,000,000	10,000,000	1	CHF 27.36	Call	USD 29,200	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845021	10,000,000	10,000,000	1	CHF 28.33	Call	USD 29,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845039	10,000,000	10,000,000	1	CHF 11.88	Call	USD 35,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845047	10,000,000	10,000,000	1	CHF 14.38	Call	USD 34,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845054	10,000,000	10,000,000	1	CHF 17.30	Call	USD 33,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845062	10,000,000	10,000,000	1	CHF 20.63	Call	USD 32,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845070	10,000,000	10,000,000	1	CHF 24.39	Call	USD 31,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845088	10,000,000	10,000,000	1	CHF 28.58	Call	USD 30,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845096	10,000,000	10,000,000	1	CHF 29.46	Call	USD 29,800	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845104	10,000,000	10,000,000	1	CHF 30.36	Call	USD 29,600	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845112	10,000,000	10,000,000	1	CHF 31.28	Call	USD 29,400	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845120	10,000,000	10,000,000	1	CHF 32.21	Call	USD 29,200	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845138	10,000,000	10,000,000	1	CHF 33.16	Call	USD 29,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845146	10,000,000	10,000,000	1	CHF 6.07	Put	USD 27,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1578845153	10,000,000	10,000,000	1	CHF 9.88	Put	USD 29,100	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1578845161	10,000,000	10,000,000	1	CHF 12.57	Put	USD 28,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845179	10,000,000	10,000,000	1	CHF 13.41	Put	USD 28,800	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100

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CH1578845187	10,000,000	10,000,000	1	CHF 14.29	Put	USD 29,100	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845195	10,000,000	10,000,000	1	CHF 14.91	Put	USD 29,300	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845203	10,000,000	10,000,000	1	CHF 15.56	Put	USD 29,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845211	10,000,000	10,000,000	1	CHF 23.35	Put	USD 31,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845229	10,000,000	10,000,000	1	CHF 28.22	Put	USD 32,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845237	10,000,000	10,000,000	1	CHF 30.89	Put	USD 33,000	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845245	10,000,000	10,000,000	1	CHF 33.72	Put	USD 33,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1578845252	10,000,000	10,000,000	1	CHF 16.90	Put	USD 29,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845260	10,000,000	10,000,000	1	CHF 17.51	Put	USD 29,200	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845278	10,000,000	10,000,000	1	CHF 18.13	Put	USD 29,400	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845286	10,000,000	10,000,000	1	CHF 18.78	Put	USD 29,600	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845294	10,000,000	10,000,000	1	CHF 19.44	Put	USD 29,800	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845302	10,000,000	10,000,000	1	CHF 23.84	Put	USD 31,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845310	10,000,000	10,000,000	1	CHF 32.78	Put	USD 33,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1578845328	10,000,000	10,000,000	1	CHF 16.46	Put	USD 28,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845336	10,000,000	10,000,000	1	CHF 19.27	Put	USD 29,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845344	10,000,000	10,000,000	1	CHF 19.88	Put	USD 29,200	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845351	10,000,000	10,000,000	1	CHF 20.50	Put	USD 29,400	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845369	10,000,000	10,000,000	1	CHF 21.14	Put	USD 29,600	June 2027	Chicago Mercantile	17 June 2027	24 June 2027	100

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								Exchange (CME)			
CH1578845377	10,000,000	10,000,000	1	CHF 21.79	Put	USD 29,800	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845385	10,000,000	10,000,000	1	CHF 22.46	Put	USD 30,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845393	10,000,000	10,000,000	1	CHF 26.06	Put	USD 31,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845401	10,000,000	10,000,000	1	CHF 30.07	Put	USD 32,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845419	10,000,000	10,000,000	1	CHF 34.51	Put	USD 33,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845427	10,000,000	10,000,000	1	CHF 39.38	Put	USD 34,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845435	10,000,000	10,000,000	1	CHF 44.65	Put	USD 35,000	June 2027	Chicago Mercantile Exchange (CME)	17 June 2027	24 June 2027	100
CH1578845443	10,000,000	10,000,000	1	CHF 2.27	Call	USD 7,350	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1578845450	10,000,000	10,000,000	1	CHF 1.58	Call	USD 7,800	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1578845468	10,000,000	10,000,000	1	CHF 3.05	Call	USD 7,450	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1578845476	10,000,000	10,000,000	1	CHF 3.56	Call	USD 7,350	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1578845484	10,000,000	10,000,000	1	CHF 2.76	Call	USD 8,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1578845492	10,000,000	10,000,000	1	CHF 5.44	Call	USD 7,400	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1578845500	10,000,000	10,000,000	1	CHF 5.97	Call	USD 7,300	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1578845518	10,000,000	10,000,000	1	CHF 2.38	Put	USD 7,350	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1578845526	10,000,000	10,000,000	1	CHF 3.97	Put	USD 7,800	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1578845534	10,000,000	10,000,000	1	CHF 2.80	Put	USD 7,300	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1578845542	10,000,000	10,000,000	1	CHF 3.27	Put	USD 7,300	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 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
CH1578845559	10,000,000	10,000,000	1	CHF 3.52	Put	USD 7,400	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1578845567	10,000,000	10,000,000	1	CHF 3.80	Put	USD 7,500	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 2027	100
CH1578845575	10,000,000	10,000,000	1	CHF 5.51	Put	USD 8,000	June 2027	CBOE (Chicago Board Options Exchange)	17 June 2027	24 June 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
CH1578844453	157884445	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844461	157884446	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844479	157884447	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844487	157884448	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844495	157884449	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844503	157884450	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844511	157884451	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844529	157884452	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844537	157884453	Dow Jones	USD	US260566104	.DJI	S&P Dow Jones	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for	=	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
	3	Industrial Average®		8		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1578844545	157884454	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844552	157884455	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844560	157884456	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844578	157884457	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844586	157884458	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844594	157884459	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844602	157884460	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844610	157884461	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844628	157884462	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844636	157884463	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844644	157884464	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844651	157884465	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	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
CH1578844669	157884466	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844677	157884467	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844685	157884468	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844693	157884469	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844701	157884470	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844719	157884471	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844727	157884472	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844735	157884473	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844743	157884474	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844750	157884475	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844768	157884476	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844776	157884477	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578844784	157884478	Dow Jones Industrial	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

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		Average®				("SPDJ")		Exchange Index)			
CH1578844792	157884479	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844800	157884480	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844818	157884481	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844826	157884482	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844834	157884483	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844842	157884484	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844859	157884485	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578844867	157884486	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844875	157884487	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844883	157884488	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844891	157884489	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844909	157884490	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844917	157884491	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844925	157884492	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844933	157884493	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

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	3			6		Inc	<a href="http://omx.com">omx.com</a>				
CH1578844941	157884494	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844958	157884495	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844966	157884496	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844974	157884497	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844982	157884498	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578844990	157884499	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845005	157884500	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845013	157884501	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845021	157884502	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845039	157884503	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845047	157884504	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845054	157884505	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845062	157884506	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845070	157884507	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845088	157884508	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845096	157884509	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845104	157884510	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	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
CH1578845112	157884511	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845120	157884512	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845138	157884513	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845146	157884514	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845153	157884515	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845161	157884516	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845179	157884517	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845187	157884518	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845195	157884519	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845203	157884520	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845211	157884521	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845229	157884522	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845237	157884523	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845245	157884524	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845252	157884525	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845260	157884526	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845278	157884527	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845286	157884528	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	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
CH1578845294	157884529	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845302	157884530	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845310	157884531	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845328	157884532	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845336	157884533	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845344	157884534	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845351	157884535	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845369	157884536	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845377	157884537	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845385	157884538	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845393	157884539	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845401	157884540	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845419	157884541	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845427	157884542	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845435	157884543	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1578845443	157884544	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1578845450	157884545	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	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
CH1578845468	157884546	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845476	157884547	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845484	157884548	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845492	157884549	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845500	157884550	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845518	157884551	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845526	157884552	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845534	157884553	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845542	157884554	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845559	157884555	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845567	157884556	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1578845575	157884557	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	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:** 23 June 2026.
4. **Issue Date:** 24 June 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:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
  - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **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:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** 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  
  
Hedging Disruption  
  
(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. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

### 3. Ratings

The Securities have not been rated.

### 4. Interests of Natural and Legal Persons Involved in the Issue

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

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

The 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](mailto: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.

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## **6. Operational Information**

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

## SUMMARY OF FINAL TERMS

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

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 19 September 2025 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Warrants.		
<b>B.4</b>	<b>Product Name</b>	"European Style" Warrants relating to an Index		
<b>B.5</b>	<b>Issue Date</b>	24 June 2026		
<b>B.6</b>	<b>Settlement Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Intermediary</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.5</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1578844453	Dow Jones Industrial Average®	CHF 1.03	CHF	25 September 2026
CH1578844461	Dow Jones Industrial Average®	CHF 0.71	CHF	29 December

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1578844479	Dow Jones Industrial Average®	CHF 0.84	CHF	29 December 2026
CH1578844487	Dow Jones Industrial Average®	CHF 0.98	CHF	29 December 2026
CH1578844495	Dow Jones Industrial Average®	CHF 1.32	CHF	29 December 2026
CH1578844503	Dow Jones Industrial Average®	CHF 1.51	CHF	29 December 2026
CH1578844511	Dow Jones Industrial Average®	CHF 1.72	CHF	29 December 2026
CH1578844529	Dow Jones Industrial Average®	CHF 1.85	CHF	29 December 2026
CH1578844537	Dow Jones Industrial Average®	CHF 2.03	CHF	29 December 2026
CH1578844545	Dow Jones Industrial Average®	CHF 2.13	CHF	29 December 2026
CH1578844552	Dow Jones Industrial Average®	CHF 2.23	CHF	29 December 2026
CH1578844560	Dow Jones Industrial Average®	CHF 2.33	CHF	29 December 2026
CH1578844578	Dow Jones Industrial Average®	CHF 3.26	CHF	29 December 2026
CH1578844586	Dow Jones Industrial Average®	CHF 1.08	CHF	30 March 2027
CH1578844594	Dow Jones Industrial Average®	CHF 2.83	CHF	30 March 2027
CH1578844602	Dow Jones Industrial Average®	CHF 1.58	CHF	24 June 2027
CH1578844610	Dow Jones Industrial Average®	CHF 2.29	CHF	24 June 2027
CH1578844628	Dow Jones Industrial Average®	CHF 3.18	CHF	24 June 2027
CH1578844636	Dow Jones Industrial Average®	CHF 3.42	CHF	24 June 2027
CH1578844644	Dow Jones Industrial Average®	CHF 3.67	CHF	24 June 2027
CH1578844651	Dow Jones Industrial Average®	CHF 4.21	CHF	24 June 2027
CH1578844669	Dow Jones Industrial Average®	CHF 1.11	CHF	25 September 2026
CH1578844677	Dow Jones Industrial Average®	CHF 1.08	CHF	29 December 2026
CH1578844685	Dow Jones Industrial Average®	CHF 1.39	CHF	29 December 2026
CH1578844693	Dow Jones Industrial Average®	CHF 1.50	CHF	29 December 2026
CH1578844701	Dow Jones Industrial Average®	CHF 1.56	CHF	29 December 2026
CH1578844719	Dow Jones Industrial Average®	CHF 1.62	CHF	29 December 2026
CH1578844727	Dow Jones Industrial Average®	CHF 1.92	CHF	29 December 2026
CH1578844735	Dow Jones Industrial Average®	CHF 2.11	CHF	29 December 2026
CH1578844743	Dow Jones Industrial Average®	CHF 2.32	CHF	29 December 2026
CH1578844750	Dow Jones Industrial Average®	CHF 2.78	CHF	29 December 2026
CH1578844768	Dow Jones Industrial Average®	CHF 3.03	CHF	29 December 2026
CH1578844776	Dow Jones Industrial Average®	CHF 3.30	CHF	29 December 2026
CH1578844784	Dow Jones Industrial Average®	CHF 1.87	CHF	30 March 2027
CH1578844792	Dow Jones Industrial Average®	CHF 3.66	CHF	30 March 2027

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1578844800	Dow Jones Industrial Average®	CHF 1.74	CHF	24 June 2027
CH1578844818	Dow Jones Industrial Average®	CHF 1.98	CHF	24 June 2027
CH1578844826	Dow Jones Industrial Average®	CHF 2.11	CHF	24 June 2027
CH1578844834	Dow Jones Industrial Average®	CHF 2.26	CHF	24 June 2027
CH1578844842	Dow Jones Industrial Average®	CHF 2.93	CHF	24 June 2027
CH1578844859	Dow Jones Industrial Average®	CHF 3.77	CHF	24 June 2027
CH1578844867	Nasdaq-100 ®	CHF 24.58	CHF	25 September 2026
CH1578844875	Nasdaq-100 ®	CHF 6.81	CHF	29 December 2026
CH1578844883	Nasdaq-100 ®	CHF 9.25	CHF	29 December 2026
CH1578844891	Nasdaq-100 ®	CHF 12.33	CHF	29 December 2026
CH1578844909	Nasdaq-100 ®	CHF 17.30	CHF	29 December 2026
CH1578844917	Nasdaq-100 ®	CHF 18.60	CHF	29 December 2026
CH1578844925	Nasdaq-100 ®	CHF 19.50	CHF	29 December 2026
CH1578844933	Nasdaq-100 ®	CHF 20.42	CHF	29 December 2026
CH1578844941	Nasdaq-100 ®	CHF 25.38	CHF	29 December 2026
CH1578844958	Nasdaq-100 ®	CHF 28.06	CHF	29 December 2026
CH1578844966	Nasdaq-100 ®	CHF 12.77	CHF	30 March 2027
CH1578844974	Nasdaq-100 ®	CHF 19.54	CHF	30 March 2027
CH1578844982	Nasdaq-100 ®	CHF 24.58	CHF	30 March 2027
CH1578844990	Nasdaq-100 ®	CHF 25.49	CHF	30 March 2027
CH1578845005	Nasdaq-100 ®	CHF 26.42	CHF	30 March 2027
CH1578845013	Nasdaq-100 ®	CHF 27.36	CHF	30 March 2027
CH1578845021	Nasdaq-100 ®	CHF 28.33	CHF	30 March 2027
CH1578845039	Nasdaq-100 ®	CHF 11.88	CHF	24 June 2027
CH1578845047	Nasdaq-100 ®	CHF 14.38	CHF	24 June 2027
CH1578845054	Nasdaq-100 ®	CHF 17.30	CHF	24 June 2027
CH1578845062	Nasdaq-100 ®	CHF 20.63	CHF	24 June 2027
CH1578845070	Nasdaq-100 ®	CHF 24.39	CHF	24 June 2027
CH1578845088	Nasdaq-100 ®	CHF 28.58	CHF	24 June 2027
CH1578845096	Nasdaq-100 ®	CHF 29.46	CHF	24 June 2027
CH1578845104	Nasdaq-100 ®	CHF 30.36	CHF	24 June 2027
CH1578845112	Nasdaq-100 ®	CHF 31.28	CHF	24 June 2027
CH1578845120	Nasdaq-100 ®	CHF 32.21	CHF	24 June 2027
CH1578845138	Nasdaq-100 ®	CHF 33.16	CHF	24 June 2027
CH1578845146	Nasdaq-100 ®	CHF 6.07	CHF	25 September 2026
CH1578845153	Nasdaq-100 ®	CHF 9.88	CHF	25 September 2026
CH1578845161	Nasdaq-100 ®	CHF 12.57	CHF	29 December 2026
CH1578845179	Nasdaq-100 ®	CHF 13.41	CHF	29 December 2026
CH1578845187	Nasdaq-100 ®	CHF 14.29	CHF	29 December 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1578845195	Nasdaq-100 ®	CHF 14.91	CHF	29 December 2026
CH1578845203	Nasdaq-100 ®	CHF 15.56	CHF	29 December 2026
CH1578845211	Nasdaq-100 ®	CHF 23.35	CHF	29 December 2026
CH1578845229	Nasdaq-100 ®	CHF 28.22	CHF	29 December 2026
CH1578845237	Nasdaq-100 ®	CHF 30.89	CHF	29 December 2026
CH1578845245	Nasdaq-100 ®	CHF 33.72	CHF	29 December 2026
CH1578845252	Nasdaq-100 ®	CHF 16.90	CHF	30 March 2027
CH1578845260	Nasdaq-100 ®	CHF 17.51	CHF	30 March 2027
CH1578845278	Nasdaq-100 ®	CHF 18.13	CHF	30 March 2027
CH1578845286	Nasdaq-100 ®	CHF 18.78	CHF	30 March 2027
CH1578845294	Nasdaq-100 ®	CHF 19.44	CHF	30 March 2027
CH1578845302	Nasdaq-100 ®	CHF 23.84	CHF	30 March 2027
CH1578845310	Nasdaq-100 ®	CHF 32.78	CHF	30 March 2027
CH1578845328	Nasdaq-100 ®	CHF 16.46	CHF	24 June 2027
CH1578845336	Nasdaq-100 ®	CHF 19.27	CHF	24 June 2027
CH1578845344	Nasdaq-100 ®	CHF 19.88	CHF	24 June 2027
CH1578845351	Nasdaq-100 ®	CHF 20.50	CHF	24 June 2027
CH1578845369	Nasdaq-100 ®	CHF 21.14	CHF	24 June 2027
CH1578845377	Nasdaq-100 ®	CHF 21.79	CHF	24 June 2027
CH1578845385	Nasdaq-100 ®	CHF 22.46	CHF	24 June 2027
CH1578845393	Nasdaq-100 ®	CHF 26.06	CHF	24 June 2027
CH1578845401	Nasdaq-100 ®	CHF 30.07	CHF	24 June 2027
CH1578845419	Nasdaq-100 ®	CHF 34.51	CHF	24 June 2027
CH1578845427	Nasdaq-100 ®	CHF 39.38	CHF	24 June 2027
CH1578845435	Nasdaq-100 ®	CHF 44.65	CHF	24 June 2027
CH1578845443	S&P 500®	CHF 2.27	CHF	25 September 2026
CH1578845450	S&P 500®	CHF 1.58	CHF	29 December 2026
CH1578845468	S&P 500®	CHF 3.05	CHF	29 December 2026
CH1578845476	S&P 500®	CHF 3.56	CHF	29 December 2026
CH1578845484	S&P 500®	CHF 2.76	CHF	24 June 2027
CH1578845492	S&P 500®	CHF 5.44	CHF	24 June 2027
CH1578845500	S&P 500®	CHF 5.97	CHF	24 June 2027
CH1578845518	S&P 500®	CHF 2.38	CHF	29 December 2026
CH1578845526	S&P 500®	CHF 3.97	CHF	29 December 2026
CH1578845534	S&P 500®	CHF 2.80	CHF	30 March 2027
CH1578845542	S&P 500®	CHF 3.27	CHF	24 June 2027
CH1578845559	S&P 500®	CHF 3.52	CHF	24 June 2027
CH1578845567	S&P 500®	CHF 3.80	CHF	24 June 2027
CH1578845575	S&P 500®	CHF 5.51	CHF	24 June 2027