

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 28 MAY 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. 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
CH1554495445	10,000,000	10,000,000	1	CHF 2.30	Call	USD 31,000	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495452	10,000,000	10,000,000	1	CHF 4.18	Call	USD 30,400	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495460	10,000,000	10,000,000	1	CHF 4.98	Call	USD 30,200	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495478	10,000,000	10,000,000	1	CHF 5.86	Call	USD 30,000	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495486	10,000,000	10,000,000	1	CHF 8.42	Call	USD 29,500	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495494	10,000,000	10,000,000	1	CHF 5.28	Call	USD 32,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495502	10,000,000	10,000,000	1	CHF 6.55	Call	USD 32,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495510	10,000,000	10,000,000	1	CHF 8.05	Call	USD 31,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495528	10,000,000	10,000,000	1	CHF 9.78	Call	USD 31,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495536	10,000,000	10,000,000	1	CHF 12.17	Call	USD 30,400	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495544	10,000,000	10,000,000	1	CHF 13.04	Call	USD 30,200	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495551	10,000,000	10,000,000	1	CHF 13.94	Call	USD 30,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495569	10,000,000	10,000,000	1	CHF 16.35	Call	USD 29,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495577	10,000,000	10,000,000	1	CHF 18.97	Call	USD 29,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495585	10,000,000	10,000,000	1	CHF 21.76	Call	USD 28,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495593	10,000,000	10,000,000	1	CHF 11.72	Call	USD 32,000	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1554495601	10,000,000	10,000,000	1	CHF 17.48	Call	USD 30,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1554495619	10,000,000	10,000,000	1	CHF 19.72	Call	USD 30,000	December 2026	Chicago Mercantile	18 December 2026	29 December 2026	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)			
CH1554495627	10,000,000	10,000,000	1	CHF 10.15	Call	USD 34,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495635	10,000,000	10,000,000	1	CHF 16.27	Call	USD 32,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495643	10,000,000	10,000,000	1	CHF 22.26	Call	USD 30,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495650	10,000,000	10,000,000	1	CHF 24.51	Call	USD 30,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495668	10,000,000	10,000,000	1	CHF 2.97	Put	USD 29,500	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495676	10,000,000	10,000,000	1	CHF 3.73	Put	USD 29,800	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495684	10,000,000	10,000,000	1	CHF 4.33	Put	USD 30,000	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495692	10,000,000	10,000,000	1	CHF 5.02	Put	USD 30,200	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495700	10,000,000	10,000,000	1	CHF 6.20	Put	USD 30,500	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495718	10,000,000	10,000,000	1	CHF 8.62	Put	USD 31,000	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1554495726	10,000,000	10,000,000	1	CHF 6.40	Put	USD 28,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495734	10,000,000	10,000,000	1	CHF 7.49	Put	USD 29,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495742	10,000,000	10,000,000	1	CHF 8.76	Put	USD 29,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495759	10,000,000	10,000,000	1	CHF 9.62	Put	USD 29,800	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495767	10,000,000	10,000,000	1	CHF 10.23	Put	USD 30,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495775	10,000,000	10,000,000	1	CHF 10.88	Put	USD 30,200	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495783	10,000,000	10,000,000	1	CHF 11.92	Put	USD 30,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495791	10,000,000	10,000,000	1	CHF 13.84	Put	USD 31,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	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
CH1554495809	10,000,000	10,000,000	1	CHF 15.99	Put	USD 31,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495817	10,000,000	10,000,000	1	CHF 18.37	Put	USD 32,000	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495825	10,000,000	10,000,000	1	CHF 20.98	Put	USD 32,500	September 2026	Chicago Mercantile Exchange (CME)	18 September 2026	25 September 2026	100
CH1554495833	10,000,000	10,000,000	1	CHF 13.83	Put	USD 30,000	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1554495841	10,000,000	10,000,000	1	CHF 15.43	Put	USD 30,500	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1554495858	10,000,000	10,000,000	1	CHF 21.22	Put	USD 32,000	December 2026	Chicago Mercantile Exchange (CME)	18 December 2026	29 December 2026	100
CH1554495866	10,000,000	10,000,000	1	CHF 16.25	Put	USD 30,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495874	10,000,000	10,000,000	1	CHF 17.80	Put	USD 30,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495882	10,000,000	10,000,000	1	CHF 23.24	Put	USD 32,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495890	10,000,000	10,000,000	1	CHF 32.35	Put	USD 34,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1554495908	10,000,000	10,000,000	1	CHF 0.32	Call	USD 7,700	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554495916	10,000,000	10,000,000	1	CHF 0.45	Call	USD 7,650	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554495924	10,000,000	10,000,000	1	CHF 0.63	Call	USD 7,600	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554495932	10,000,000	10,000,000	1	CHF 0.83	Call	USD 7,550	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554495940	10,000,000	10,000,000	1	CHF 1.07	Call	USD 7,500	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554495957	10,000,000	10,000,000	1	CHF 1.64	Call	USD 7,400	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554495965	10,000,000	10,000,000	1	CHF 1.33	Call	USD 7,800	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554495973	10,000,000	10,000,000	1	CHF 1.70	Call	USD 7,700	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554495981	10,000,000	10,000,000	1	CHF 1.91	Call	USD 7,650	September 2026	CBOE (Chicago Board	18 September 2026	25 September 2026	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)			
CH1554495999	10,000,000	10,000,000	1	CHF 2.13	Call	USD 7,600	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496005	10,000,000	10,000,000	1	CHF 2.37	Call	USD 7,550	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496013	10,000,000	10,000,000	1	CHF 2.62	Call	USD 7,500	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496021	10,000,000	10,000,000	1	CHF 3.15	Call	USD 7,400	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496039	10,000,000	10,000,000	1	CHF 4.33	Call	USD 7,200	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496047	10,000,000	10,000,000	1	CHF 1.68	Call	USD 8,000	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1554496054	10,000,000	10,000,000	1	CHF 3.31	Call	USD 7,600	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1554496062	10,000,000	10,000,000	1	CHF 3.80	Call	USD 7,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1554496070	10,000,000	10,000,000	1	CHF 2.59	Call	USD 8,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1554496088	10,000,000	10,000,000	1	CHF 0.41	Put	USD 7,400	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554496096	10,000,000	10,000,000	1	CHF 0.51	Put	USD 7,450	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554496104	10,000,000	10,000,000	1	CHF 0.63	Put	USD 7,500	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554496112	10,000,000	10,000,000	1	CHF 0.78	Put	USD 7,550	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554496120	10,000,000	10,000,000	1	CHF 0.97	Put	USD 7,600	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	100
CH1554496138	10,000,000	10,000,000	1	CHF 1.09	Put	USD 7,200	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496146	10,000,000	10,000,000	1	CHF 1.47	Put	USD 7,400	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496153	10,000,000	10,000,000	1	CHF 1.58	Put	USD 7,450	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496161	10,000,000	10,000,000	1	CHF 1.71	Put	USD 7,500	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	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
CH1554496179	10,000,000	10,000,000	1	CHF 1.85	Put	USD 7,550	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496187	10,000,000	10,000,000	1	CHF 2	Put	USD 7,600	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496195	10,000,000	10,000,000	1	CHF 2.75	Put	USD 7,800	September 2026	CBOE (Chicago Board Options Exchange)	18 September 2026	25 September 2026	100
CH1554496203	10,000,000	10,000,000	1	CHF 2.42	Put	USD 7,500	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1554496211	10,000,000	10,000,000	1	CHF 2.69	Put	USD 7,600	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1554496229	10,000,000	10,000,000	1	CHF 4.14	Put	USD 8,000	December 2026	CBOE (Chicago Board Options Exchange)	18 December 2026	29 December 2026	100
CH1554496237	10,000,000	10,000,000	1	CHF 2.93	Put	USD 7,500	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1554496245	10,000,000	10,000,000	1	CHF 4.49	Put	USD 8,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1554496252	10,000,000	10,000,000	1	CHF 0.97	Call	CHF 13,800	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496260	10,000,000	10,000,000	1	CHF 1.63	Call	CHF 13,650	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496278	10,000,000	10,000,000	1	CHF 2.20	Call	CHF 13,550	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496286	10,000,000	10,000,000	1	CHF 2.29	Call	CHF 14,000	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496294	10,000,000	10,000,000	1	CHF 2.71	Call	CHF 13,900	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496302	10,000,000	10,000,000	1	CHF 3.17	Call	CHF 13,800	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496310	10,000,000	10,000,000	1	CHF 3.95	Call	CHF 13,650	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496328	10,000,000	10,000,000	1	CHF 4.52	Call	CHF 13,550	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496336	10,000,000	10,000,000	1	CHF 3.75	Call	CHF 14,000	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496344	10,000,000	10,000,000	1	CHF 4.22	Call	CHF 13,900	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496351	10,000,000	10,000,000	1	CHF 5.52	Call	CHF 13,650	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496369	10,000,000	10,000,000	1	CHF 6.09	Call	CHF 13,550	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496377	10,000,000	10,000,000	1	CHF 4.12	Call	CHF 14,200	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1554496385	10,000,000	10,000,000	1	CHF 6.28	Call	CHF 13,700	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1554496393	10,000,000	10,000,000	1	CHF 1.38	Put	CHF 13,500	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496401	10,000,000	10,000,000	1	CHF 1.56	Put	CHF 13,550	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496419	10,000,000	10,000,000	1	CHF 2	Put	CHF 13,650	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496427	10,000,000	10,000,000	1	CHF 2.26	Put	CHF 13,700	June 2026	Eurex	19 June 2026	26 June 2026	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
CH1554496435	10,000,000	10,000,000	1	CHF 2.84	Put	CHF 13,800	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1554496443	10,000,000	10,000,000	1	CHF 3.02	Put	CHF 13,300	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496450	10,000,000	10,000,000	1	CHF 3.72	Put	CHF 13,500	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496468	10,000,000	10,000,000	1	CHF 3.92	Put	CHF 13,550	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496476	10,000,000	10,000,000	1	CHF 4.34	Put	CHF 13,650	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496484	10,000,000	10,000,000	1	CHF 4.57	Put	CHF 13,700	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496492	10,000,000	10,000,000	1	CHF 5.07	Put	CHF 13,800	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496500	10,000,000	10,000,000	1	CHF 6.18	Put	CHF 14,000	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1554496518	10,000,000	10,000,000	1	CHF 4.45	Put	CHF 13,300	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496526	10,000,000	10,000,000	1	CHF 5.19	Put	CHF 13,500	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496534	10,000,000	10,000,000	1	CHF 5.39	Put	CHF 13,550	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496542	10,000,000	10,000,000	1	CHF 5.82	Put	CHF 13,650	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496559	10,000,000	10,000,000	1	CHF 6.04	Put	CHF 13,700	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496567	10,000,000	10,000,000	1	CHF 7.55	Put	CHF 14,000	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1554496575	10,000,000	10,000,000	1	CHF 9.41	Put	CHF 13,700	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1554496583	10,000,000	10,000,000	1	CHF 12.25	Put	CHF 14,200	June 2027	Eurex	18 June 2027	25 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
CH1554495445	155449544	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495452	155449545	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495460	155449546	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495478	155449547	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495486	155449548	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
CH1554495494	155449549	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495502	155449550	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495510	155449551	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495528	155449552	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495536	155449553	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495544	155449554	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495551	155449555	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495569	155449556	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495577	155449557	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495585	155449558	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495593	155449559	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495601	155449560	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495619	155449561	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495627	155449562	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495635	155449563	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495643	155449564	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495650	155449565	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495668	155449566	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
CH1554495676	155449567	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495684	155449568	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495692	155449569	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495700	155449570	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495718	155449571	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495726	155449572	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495734	155449573	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495742	155449574	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495759	155449575	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495767	155449576	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495775	155449577	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495783	155449578	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495791	155449579	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495809	155449580	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495817	155449581	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495825	155449582	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495833	155449583	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495841	155449584	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
CH1554495858	155449585	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495866	155449586	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495874	155449587	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495882	155449588	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495890	155449589	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1554495908	155449590	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
CH1554495916	155449591	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
CH1554495924	155449592	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
CH1554495932	155449593	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
CH1554495940	155449594	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
CH1554495957	155449595	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
CH1554495965	155449596	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
CH1554495973	155449597	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
CH1554495981	155449598	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
CH1554495999	155449599	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496005	155449600	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496013	155449601	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496021	155449602	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496039	155449603	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496047	155449604	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496054	155449605	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496062	155449606	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496070	155449607	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496088	155449608	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496096	155449609	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496104	155449610	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496112	155449611	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
						("SPDJ")		Exchange Index)			
CH1554496120	155449612	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496138	155449613	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496146	155449614	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496153	155449615	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496161	155449616	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496179	155449617	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496187	155449618	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496195	155449619	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496203	155449620	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496211	155449621	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496229	155449622	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496237	155449623	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1554496245	155449624	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	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
	4			2		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1554496252	155449625	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
CH1554496260	155449626	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
CH1554496278	155449627	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
CH1554496286	155449628	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
CH1554496294	155449629	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
CH1554496302	155449630	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
CH1554496310	155449631	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
CH1554496328	155449632	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
CH1554496336	155449633	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
CH1554496344	155449634	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
CH1554496351	155449635	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
CH1554496369	155449636	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
CH1554496377	155449637	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
CH1554496385	155449638	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
CH1554496393	155449639	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
CH1554496401	155449640	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
CH1554496419	155449641	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

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
CH1554496427	155449642	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
CH1554496435	155449643	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
CH1554496443	155449644	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
CH1554496450	155449645	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
CH1554496468	155449646	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
CH1554496476	155449647	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
CH1554496484	155449648	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
CH1554496492	155449649	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
CH1554496500	155449650	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
CH1554496518	155449651	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
CH1554496526	155449652	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
CH1554496534	155449653	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
CH1554496542	155449654	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
CH1554496559	155449655	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
CH1554496567	155449656	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
CH1554496575	155449657	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
CH1554496583	155449658	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:** 27 May 2026.
4. **Issue Date:** 28 May 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

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. 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

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 ("SPDJ"), 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 SPDJ, 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 POSSIBILITY 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.

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 19 September 2025 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	28 May 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 (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1554495445	Nasdaq-100 ®	CHF 2.30	CHF	25 June 2026
CH1554495452	Nasdaq-100 ®	CHF 4.18	CHF	25 June 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1554495460	Nasdaq-100 ®	CHF 4.98	CHF	25 June 2026
CH1554495478	Nasdaq-100 ®	CHF 5.86	CHF	25 June 2026
CH1554495486	Nasdaq-100 ®	CHF 8.42	CHF	25 June 2026
CH1554495494	Nasdaq-100 ®	CHF 5.28	CHF	25 September 2026
CH1554495502	Nasdaq-100 ®	CHF 6.55	CHF	25 September 2026
CH1554495510	Nasdaq-100 ®	CHF 8.05	CHF	25 September 2026
CH1554495528	Nasdaq-100 ®	CHF 9.78	CHF	25 September 2026
CH1554495536	Nasdaq-100 ®	CHF 12.17	CHF	25 September 2026
CH1554495544	Nasdaq-100 ®	CHF 13.04	CHF	25 September 2026
CH1554495551	Nasdaq-100 ®	CHF 13.94	CHF	25 September 2026
CH1554495569	Nasdaq-100 ®	CHF 16.35	CHF	25 September 2026
CH1554495577	Nasdaq-100 ®	CHF 18.97	CHF	25 September 2026
CH1554495585	Nasdaq-100 ®	CHF 21.76	CHF	25 September 2026
CH1554495593	Nasdaq-100 ®	CHF 11.72	CHF	29 December 2026
CH1554495601	Nasdaq-100 ®	CHF 17.48	CHF	29 December 2026
CH1554495619	Nasdaq-100 ®	CHF 19.72	CHF	29 December 2026
CH1554495627	Nasdaq-100 ®	CHF 10.15	CHF	30 March 2027
CH1554495635	Nasdaq-100 ®	CHF 16.27	CHF	30 March 2027
CH1554495643	Nasdaq-100 ®	CHF 22.26	CHF	30 March 2027
CH1554495650	Nasdaq-100 ®	CHF 24.51	CHF	30 March 2027
CH1554495668	Nasdaq-100 ®	CHF 2.97	CHF	25 June 2026
CH1554495676	Nasdaq-100 ®	CHF 3.73	CHF	25 June 2026
CH1554495684	Nasdaq-100 ®	CHF 4.33	CHF	25 June 2026
CH1554495692	Nasdaq-100 ®	CHF 5.02	CHF	25 June 2026
CH1554495700	Nasdaq-100 ®	CHF 6.20	CHF	25 June 2026
CH1554495718	Nasdaq-100 ®	CHF 8.62	CHF	25 June 2026
CH1554495726	Nasdaq-100 ®	CHF 6.40	CHF	25 September 2026
CH1554495734	Nasdaq-100 ®	CHF 7.49	CHF	25 September 2026
CH1554495742	Nasdaq-100 ®	CHF 8.76	CHF	25 September 2026
CH1554495759	Nasdaq-100 ®	CHF 9.62	CHF	25 September 2026
CH1554495767	Nasdaq-100 ®	CHF 10.23	CHF	25 September 2026
CH1554495775	Nasdaq-100 ®	CHF 10.88	CHF	25 September 2026
CH1554495783	Nasdaq-100 ®	CHF 11.92	CHF	25 September 2026
CH1554495791	Nasdaq-100 ®	CHF 13.84	CHF	25 September 2026
CH1554495809	Nasdaq-100 ®	CHF 15.99	CHF	25 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1554495817	Nasdaq-100 ®	CHF 18.37	CHF	25 September 2026
CH1554495825	Nasdaq-100 ®	CHF 20.98	CHF	25 September 2026
CH1554495833	Nasdaq-100 ®	CHF 13.83	CHF	29 December 2026
CH1554495841	Nasdaq-100 ®	CHF 15.43	CHF	29 December 2026
CH1554495858	Nasdaq-100 ®	CHF 21.22	CHF	29 December 2026
CH1554495866	Nasdaq-100 ®	CHF 16.25	CHF	30 March 2027
CH1554495874	Nasdaq-100 ®	CHF 17.80	CHF	30 March 2027
CH1554495882	Nasdaq-100 ®	CHF 23.24	CHF	30 March 2027
CH1554495890	Nasdaq-100 ®	CHF 32.35	CHF	30 March 2027
CH1554495908	S&P 500®	CHF 0.32	CHF	25 June 2026
CH1554495916	S&P 500®	CHF 0.45	CHF	25 June 2026
CH1554495924	S&P 500®	CHF 0.63	CHF	25 June 2026
CH1554495932	S&P 500®	CHF 0.83	CHF	25 June 2026
CH1554495940	S&P 500®	CHF 1.07	CHF	25 June 2026
CH1554495957	S&P 500®	CHF 1.64	CHF	25 June 2026
CH1554495965	S&P 500®	CHF 1.33	CHF	25 September 2026
CH1554495973	S&P 500®	CHF 1.70	CHF	25 September 2026
CH1554495981	S&P 500®	CHF 1.91	CHF	25 September 2026
CH1554495999	S&P 500®	CHF 2.13	CHF	25 September 2026
CH1554496005	S&P 500®	CHF 2.37	CHF	25 September 2026
CH1554496013	S&P 500®	CHF 2.62	CHF	25 September 2026
CH1554496021	S&P 500®	CHF 3.15	CHF	25 September 2026
CH1554496039	S&P 500®	CHF 4.33	CHF	25 September 2026
CH1554496047	S&P 500®	CHF 1.68	CHF	29 December 2026
CH1554496054	S&P 500®	CHF 3.31	CHF	29 December 2026
CH1554496062	S&P 500®	CHF 3.80	CHF	29 December 2026
CH1554496070	S&P 500®	CHF 2.59	CHF	30 March 2027
CH1554496088	S&P 500®	CHF 0.41	CHF	25 June 2026
CH1554496096	S&P 500®	CHF 0.51	CHF	25 June 2026
CH1554496104	S&P 500®	CHF 0.63	CHF	25 June 2026
CH1554496112	S&P 500®	CHF 0.78	CHF	25 June 2026
CH1554496120	S&P 500®	CHF 0.97	CHF	25 June 2026
CH1554496138	S&P 500®	CHF 1.09	CHF	25 September 2026
CH1554496146	S&P 500®	CHF 1.47	CHF	25 September 2026
CH1554496153	S&P 500®	CHF 1.58	CHF	25 September 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1554496161	S&P 500®	CHF 1.71	CHF	25 September 2026
CH1554496179	S&P 500®	CHF 1.85	CHF	25 September 2026
CH1554496187	S&P 500®	CHF 2	CHF	25 September 2026
CH1554496195	S&P 500®	CHF 2.75	CHF	25 September 2026
CH1554496203	S&P 500®	CHF 2.42	CHF	29 December 2026
CH1554496211	S&P 500®	CHF 2.69	CHF	29 December 2026
CH1554496229	S&P 500®	CHF 4.14	CHF	29 December 2026
CH1554496237	S&P 500®	CHF 2.93	CHF	30 March 2027
CH1554496245	S&P 500®	CHF 4.49	CHF	30 March 2027
CH1554496252	Swiss Market Index®	CHF 0.97	CHF	26 June 2026
CH1554496260	Swiss Market Index®	CHF 1.63	CHF	26 June 2026
CH1554496278	Swiss Market Index®	CHF 2.20	CHF	26 June 2026
CH1554496286	Swiss Market Index®	CHF 2.29	CHF	25 September 2026
CH1554496294	Swiss Market Index®	CHF 2.71	CHF	25 September 2026
CH1554496302	Swiss Market Index®	CHF 3.17	CHF	25 September 2026
CH1554496310	Swiss Market Index®	CHF 3.95	CHF	25 September 2026
CH1554496328	Swiss Market Index®	CHF 4.52	CHF	25 September 2026
CH1554496336	Swiss Market Index®	CHF 3.75	CHF	29 December 2026
CH1554496344	Swiss Market Index®	CHF 4.22	CHF	29 December 2026
CH1554496351	Swiss Market Index®	CHF 5.52	CHF	29 December 2026
CH1554496369	Swiss Market Index®	CHF 6.09	CHF	29 December 2026
CH1554496377	Swiss Market Index®	CHF 4.12	CHF	25 June 2027
CH1554496385	Swiss Market Index®	CHF 6.28	CHF	25 June 2027
CH1554496393	Swiss Market Index®	CHF 1.38	CHF	26 June 2026
CH1554496401	Swiss Market Index®	CHF 1.56	CHF	26 June 2026
CH1554496419	Swiss Market Index®	CHF 2	CHF	26 June 2026
CH1554496427	Swiss Market Index®	CHF 2.26	CHF	26 June 2026
CH1554496435	Swiss Market Index®	CHF 2.84	CHF	26 June 2026
CH1554496443	Swiss Market Index®	CHF 3.02	CHF	25 September 2026
CH1554496450	Swiss Market Index®	CHF 3.72	CHF	25 September 2026
CH1554496468	Swiss Market Index®	CHF 3.92	CHF	25 September 2026
CH1554496476	Swiss Market Index®	CHF 4.34	CHF	25 September 2026
CH1554496484	Swiss Market Index®	CHF 4.57	CHF	25 September 2026
CH1554496492	Swiss Market Index®	CHF 5.07	CHF	25 September 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1554496500	Swiss Market Index®	CHF 6.18	CHF	25 September 2026
CH1554496518	Swiss Market Index®	CHF 4.45	CHF	29 December 2026
CH1554496526	Swiss Market Index®	CHF 5.19	CHF	29 December 2026
CH1554496534	Swiss Market Index®	CHF 5.39	CHF	29 December 2026
CH1554496542	Swiss Market Index®	CHF 5.82	CHF	29 December 2026
CH1554496559	Swiss Market Index®	CHF 6.04	CHF	29 December 2026
CH1554496567	Swiss Market Index®	CHF 7.55	CHF	29 December 2026
CH1554496575	Swiss Market Index®	CHF 9.41	CHF	25 June 2027
CH1554496583	Swiss Market Index®	CHF 12.25	CHF	25 June 2027